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Abstract

This paper shall deal with parallel implementations of the classical branch-and-bound algorithm for a multi-level network optimization problem. Multi-level network optimization problems arise in many contexts such as telecommunication, transportation, or electric power systems. A new model for multi-level network design is introduced and formulated as a mixed-integer program. The formulation is innovative because it integrates in the same model aspects of discrete facility location, topological network design, and dimensioning. We propose implementations which are suitable for MIMD (multiple instruction stream, multiple data stream) parallel computation systems. Thus, the implementations are very convenient for using in networks of workstations which has become so popular nowadays. We have tested two versions of the branch-and-bound algorithm as well as different load balancing strategies. The results are very encouraging indicating a gain over sequential computations in terms of execution time.

Keywords — Parallel branch-and-bound, parallel computing, load balancing, network optimization, network design problems.

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1 Introduction

1.1 Motivation and Problem Statement

In order to guarantee quality of service (QoS) and performance at minimum cost, network design and planning in engineering systems require policy decisions, analysis of investment strategies, and technical and development plans. Network planning must satisfy the expected demand for new services, upgrading, and improvements on the existing network. The aim is to explore the hierarchical organization of each network and to propose integrated network models as decision support systems. In this context, we have focused solutions for basic urban mapping data capture and data analysis using a Geographic Information System (GIS) and network optimization systems [17, 16]. The multi-level network optimization (MLNO) problem treated here is a network design model that raises optimization aspects of dimensioning, topological design, and facility location. In this sense, the model can be applied in network planning to explore design aspects in different levels in a modeling approach that integrates several hierarchical levels.

We define the MLNO problem on a multi-weighted digraph $\mathcal{D} = (N, A)$, where N is the set of nodes and A is the set of arcs. Figure 1 shows a m-level network example containing candidate supply nodes, demand nodes, and transshipment nodes at each level. The objective is to determine an optimum combination of supply nodes and arcs to provide the required flow type to all demand nodes respecting rules of flow conservation.

The MLNO problem is an \mathcal{NP} -hard one since it generalizes other \mathcal{NP} -hard optimization problems, such as the Steiner problem in graphs [9], the telephonic switching center problem [15], or the uncapacitated location problem [8]. Little research has been done on the MLNO problem. In some recent works, models for multi-level network design have appeared, but not as done here. Some works do not consider the integration of location aspect [6, 7], others do not consider dimensioning aspects [2, 3]. This paper considers a modeling issue that is to integrate discrete location aspects, topological network design, and network dimensioning in the same model. Somebody might argue that the MLNO problem may not be able to capture all complexities existing in the actual network design problem. However, its solutions may provide insights and a starting point for further and more accurate analyses.

An exact approach to solve any \mathcal{NP} -hard optimization problem normally is to implicitly enumerate all solutions. Although time consuming, branch-and-bound is a well-known technique largely applied to many similar problems and the idea of reducing the computational time of branch-and-bound algorithms by means of parallelism is very promising [13, 11]. Possible approaches range from (i) those using parallel exploration of the branch-and-bound search tree to (ii) those using parallelism to compute the lower and upper bounds themselves. In this work, we are concerned about the former view, that is, to explore the branch-and-bound search tree

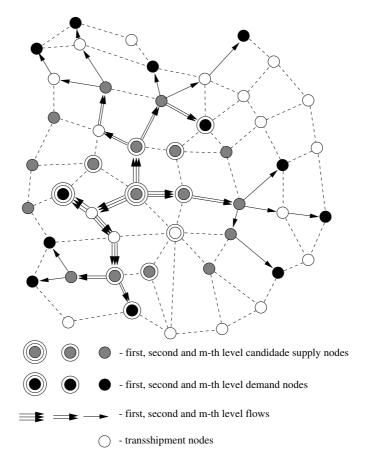


Figure 1: The MLNO Problem

in parallel which represents a coarse grain parallel application more convenient for the parallel machine we have available, a network of workstations (NOWs). The grain size is defined as the relative amount of work done between synchronizations (i.e., communications). We make use of the SABOR system [20], that uses the PVM package [10], to provide a programming environment in which all details concerning the synchronizations between the processes are already done leaving to the programmer only the task of developing his application.

1.2 Paper Outline

The paper is outlined as follows. In Section 2, we introduce the notation and present a mathematical programming formulation for the MLNO problem. In section 3, we describe the parallel implementations that we propose for the branch-and-bound algorithm. A preliminary version of the algorithms has been coded in C++ and tested, and computational results are presented in Section 4. In Section 5, we close the paper with conclusions and some open questions as well as some future research directions.

2 Mixed-integer Mathematical Programming Formulation

In formulating the MLNO problem, we made some assumptions concerning the settings which are made explicit below:

- 1. The arcs have cost parameters that include a non-negative fixed cost of using the arc and a non-negative cost per-unit of flow.
- 2. The supply capacity of the first-level candidate supply nodes equals the sum of all demands in all levels.
- 3. The candidate supply nodes of the other levels are really "transformation" nodes. They receive flows from one level and convert them to another level, without gains or losses, that is, in a 1:1 ratio.

These assumptions are consistent with what happens in practice in a two-level telecommunication network. A copper cable service user eventually has to be "transformed" first into an optical fiber service user before getting connected to another similar copper cable service user.

The ratio 1:1 keeps the model simpler and does not make it less powerful. It would be possible to model whatever ratio by convenient adjustments on the flow scales. The electrical engineers are used to do so in studying electric power systems referring all voltages to one side of the transformers.

4. There is a cost for transforming flows from one level to another. We model here possible hardwares that must be present to interconnect the different networks.

2.1 Notation

We now define the notation used.

```
\mathcal{D} - directed graph; N \text{ - set of nodes;} A \text{ - set of arcs;} m \text{ - number of levels;} R^l \text{ - set of } l\text{-th level candidate supply nodes;} D^l \text{ - set of } l\text{-th level demand nodes.} d_i \text{ - demand of the } l\text{-th level demand node } i \in \mathcal{D}^l;
```

 T^l - set of l-th level transshipment nodes, defined as follows: $T^l = N - (R^l \cup D^l \cup R^{l+1})$ for l = 1, 2, ..., (m-1), and $T^m = N - (R^m \cup D^m)$;

 c_{ij}^{l} - non-negative per-unit cost for l-th level flow on arc $(i,j) \in A$;

 x_{ij}^l - l-th level flow through arc $(i, j) \in A$;

 f_{ij}^{l} - non-negative fixed cost for using arc $(i,j) \in A$ to support l-th level flow;

 y_{ij}^{l} - boolean variable which assumes the value 1 or 0 depending on whether or not the arc (i, j) is being used to support l-th level flow;

 f_i - non-negative allocation cost for the l-th level candidate supply node $i \in \mathbb{R}^l$;

- z_i boolean variable which is set to 1 or 0 depending on whether or not the node $i \in R^l$ is being selected to provide l-th level flow;
- M^l capacity on all arcs in the l-th level, but relaxed in this paper and considered a big enough number, i.e. $M^l = \sum_{L=l}^m \sum_{i \in D^L} d_i$;
 - s^l capacity on all l-th level candidate supply nodes, but also relaxed in this paper, i.e. $s^l = M^l$;
- $\delta^+(i)$ set of nodes j such that arc (i,j) is in set A, that is, $\{j|(i,j)\in A\}$;
- $\delta^-(i)$ set of nodes j such that arc (j,i) is in set A, that is, $\{j|(j,i)\in A\}$.

2.2 Formulation

The mathematical programming formulation describing the MLNO problem is presented as a flow-based mixed-integer programming (MIP) model:

Model (M):

$$\min \sum_{l=1}^{m} \left[\sum_{(i,j)\in A} \left(c_{ij}^{l} x_{ij}^{l} + f_{ij}^{l} y_{ij}^{l} \right) + \sum_{i\in R^{l}} f_{i} z_{i} \right], \tag{1}$$

s.t.:

$$\sum_{j \in \delta^{+}(i)} x_{ij}^{l} - \sum_{j \in \delta^{-}(i)} x_{ji}^{l} = -\left(\sum_{j \in \delta^{+}(i)} x_{ij}^{l-1} - \sum_{j \in \delta^{-}(i)} x_{ji}^{l-1}\right), \quad \forall \quad i \in \mathbb{R}^{l},$$

$$= \sum_{j \in \delta^{+}(i)} x_{ij}^{l} - \sum_{j \in \delta^{-}(i)} x_{ji}^{l-1} - \sum_{j \in \delta^{-}(i)} x_{ji}^{l-1}\right), \quad \forall \quad i \in \mathbb{R}^{l},$$

$$= \sum_{j \in \delta^{+}(i)} x_{ij}^{l} - \sum_{j \in \delta^{-}(i)} x_{ji}^{l} - \sum_{j \in \delta^{-}(i)} x_{ij}^{l-1} - \sum_{j \in \delta^{-}(i)} x_{ji}^{l-1}\right), \quad \forall \quad i \in \mathbb{R}^{l},$$

$$= \sum_{j \in \delta^{+}(i)} x_{ij}^{l} - \sum_{j \in \delta^{-}(i)} x_{ij}^{l} - \sum_{j \in \delta^{-}(i)} x_{ij}^{l-1} - \sum_{j \in \delta^{-}(i)} x_{ij}^{$$

$$\sum_{j \in \delta^+(i)} x_{ij}^l - \sum_{j \in \delta^-(i)} x_{ji}^l = 0, \quad \forall \quad \begin{array}{c} i \in T^l, \\ l = 1, 2, \dots, m, \end{array}$$
 (3)

$$\sum_{j \in \delta^{+}(i)} x_{ij}^{l} - \sum_{j \in \delta^{-}(i)} x_{ji}^{l} = -d_{i}, \quad \forall \quad i \in D^{l},$$

$$_{l=1,2,\dots,m,}$$

$$(4)$$

$$\sum_{j \in \delta^{+}(i)} x_{ij}^{l} - \sum_{j \in \delta^{-}(i)} x_{ji}^{l} \le s^{l} z_{i}, \quad \forall \qquad i \in \mathbb{R}^{l},$$

$$_{l=1,2,\dots,m,}$$

$$(5)$$

$$x_{ij}^{l} \le M^{l} y_{ij}^{l}, \quad \forall \qquad (i, j) \in A,$$

$$_{l=1,2,\dots,m,}$$

$$(6)$$

$$x_{ij}^l \ge 0, \quad \forall \qquad (i,j) \in A,$$

$$l=1,2,\dots,m,$$
(7)

$$y_{ij}^l \in \{0, 1\}, \quad \forall \qquad {(i, j) \in A, \atop l=1, 2, \dots, m,}$$
 (8)

$$z_i \in \{0, 1\}, \quad \forall \quad \begin{array}{l} i \in R^l, \\ l = 1, 2, \dots, m. \end{array}$$
 (9)

The objective function (1) minimizes three terms: (i) the first accounts for the total flow's variable cost for all flow types, (ii) the second accounts for the fixed cost associated with the use of the arcs (the overhead cost), and (iii) the last considers the total cost resulting from the use of the supplying nodes.

Constraints (2) ensure the network flow conservation between adjacent levels at each supply candidate node. Constraints (3) and (4) are the usual network flow conservation equalities at each transshipment node and demand node. For example, from the point of view of level 1 all nodes $i \in N - (R^1 \cup D^1 \cup R^2)$ are transshipment nodes (see Figure 1). Constraints (5) ensure there is no flow transformation in a candidate supply node if it is not selected, and constraints (6) express the fact that the flow through an arc must be zero if this arc is not included in the design.

3 Algorithms

We propose parallel implementations based on the sequential branch-and-bound algorithm depicted in Figure 2. In that description, U_{BEST} is the global upper bound and \mathcal{L} is a list of unexplored problems $(M)^i$, each of which is of the form $Z_M^i = \min\{\operatorname{cx s.t.: x} \in S^i\}$, where $S^i \subseteq S$ and S is the set of feasible solutions. Associated with each problem in \mathcal{L} are a lower bound $L^i \leq Z_M^i$ and an upper bound $U^i \geq Z_M^i$. The bounds L^i and U^i are computed according to a Lagrangean relaxation based procedure as known in the literature [4]. Before creating its children $(M)^{2i+1}$ and $(M)^{2i+2}$, the problem $(M)^i$ is reduced by a Lagrangean relaxation based algorithm [5]. The branching variable selected is the first free variable found that does not form cycles with the remaining previously fixed variables [5]. For memory economy purposes, the search rule applied was last-in-first-out which yields a depth-first search strategy.

The branch-and-bound algorithm is parallelized using a *controller-worker* approach. The *controller* process is responsible for the general initializations, creation of the *worker* processes, and their coordination. We now describe two parallel versions for the branch-and-bound algorithm, the centralized and the distributed.

```
algorithm Branch-and-Bound U_{\text{BEST}} \leftarrow +\infty
\mathcal{L} \leftarrow \{(M)^0\}
while \mathcal{L} \neq \emptyset do

/* search rule */
select and delete a problem (M)^i from \mathcal{L}

/* bound rule */
Compute_Lower_and_Upper_Bounds(L^i, U^i)
update U_{\text{BEST}}

/* branch rule */
if L^i < U_{\text{BEST}} and (M)^i is not a leaf then
\mathcal{L} \leftarrow \mathcal{L} \cup \{(M)^{2i+1}\} \cup \{(M)^{2i+2}\}
end if
end while
end algorithm
```

Figure 2: Sequential Branch-and-Bound Algorithm

3.1 Centralized version

The high level algorithm for the centralized version are presented in Figure 3. In such a version, the controller manages the list \mathcal{L} of unexplored problems $(M)^i$ but the task of expanding the problems is attributed to the workers, i.e. the worker processes are responsible for computing the bounds and generating the respective children.

```
U_{\text{BEST}} \leftarrow +\infty
\mathcal{L} \leftarrow \{(M)^0\}
while there is work do
if \mathcal{L} \neq \emptyset then
select \ a \ problem \ (M)^i \ from \ \mathcal{L}
send \ (M)^i \ and \ U_{BEST} \ to \ worker
end if
if there is an answer then
receive \ U'_{BEST} \ and \ \mathcal{L}' \ from \ worker
update \ U_{BEST}
\mathcal{L} \leftarrow \mathcal{L} \cup \mathcal{L}'
end if
end while
terminate \ workers
a) Controller Algorithm
```

```
\begin{array}{c} U_{\text{BEST}}' \leftarrow +\infty \\ \textbf{while } \textit{not terminate } \textbf{do} \\ \textit{receive problem } (M)^i \textit{ and } U_{\text{BEST}} \\ \textit{Compute\_Lower\_and\_Upper\_Bounds}(L^i, U^i) \\ \textit{update } U_{\text{BEST}}' \\ \textbf{if } L^i < U_{\text{BEST}}' \textit{ and } (M)^i \textit{ is not a leaf then} \\ \mathcal{L}' \leftarrow \{(M)^{2i+1}\} \cup \{(M)^{2i+2}\} \\ \textbf{else} \\ \mathcal{L}' \leftarrow \emptyset \\ \textbf{end if} \\ \textit{send } U_{\text{BEST}}' \textit{ and } \mathcal{L}' \textit{ to controller} \\ \textbf{end while} \\ \\ \textbf{b) Worker Algorithm} \end{array}
```

Figure 3: Centralized Parallel Branch-and-Bound Algorithm

In other words, the controller keeps itself in the main loop while there are problems $(M)^i$ to be solved in the list \mathcal{L} or else there is still some worker in expansion work. If there is any problem in the list \mathcal{L} , the controller choose one of them according to the last-in-first-out strategy and sends it to the first worker free. Having any expansion concluded, the controller receives the partial best upper bound U'_{BEST} and the list \mathcal{L}' of recently generated children. It updates its own best upper bound U_{BEST} and its list \mathcal{L} . Otherwise, the controller sends a terminate message to all workers. By themselves, the workers keep in a main loop receiving problems $(M)^i$, solving them,

and sending back the results to the controller until they receive the terminate sign.

Because this implementation demands frequent synchronizations, it may cause a bottleneck in the *controller* and results in sub-utilization of the *worker* processes. However, it may be efficient if the granularity of the problem solved is coarse enough, *i.e.* if the problem expansion is computationally intensive compared to the communication costs. The distributed version we present tries to overcome this possible drawback.

3.2 Distributed version

The high level algorithm for the distributed version are illustrated in Figure 4. The *controller* is responsible for the initial load distribution and the algorithm finalization. Each *worker* implements the sequential branch-and-bound algorithm with slight modifications that permit load exchanges with other *workers*.

```
U_{
m BEST} \leftarrow +\infty
generate problems (M)^{i_k}
for all k do
send problem (M)^{i_k} to worker k
end for
while somebody is working do
receive current status of workers
end while
terminate workers
for all k do
receive U'_{
m BEST} from worker k
update U_{
m BEST}
end for
```

```
receive problem (M)^{i_k}
U'_{\text{BEST}} \leftarrow +\infty
\mathcal{L} \leftarrow \{(M)^{i_k}\}
while not terminate do
     if \mathcal{L} \neq \emptyset then
          select a problem (M)^i from \mathcal{L}
          Compute_Lower_and_Upper_Bounds(L^i, U^i)
          update~U'_{\tt BEST}
         if L^i < U'_{\text{BEST}} and (M)^i is not a leaf then \mathcal{L}' \leftarrow \{(M)^{2i+1}\} \cup \{(M)^{2i+2}\}
               \mathcal{L}' \leftarrow \emptyset
          end if
          send U'_{\text{BEST}} and \mathcal{L}' to other workers
     receive U'_{\mathtt{BEST}} and \mathcal{L}' from other workers
     \mathcal{L} \leftarrow \mathcal{L} \cup \mathcal{L}'
     send current status to controller
end while
send results to controller
```

a) Controller Algorithm

b) Worker Algorithm

Figure 4: Distributed Parallel Branch-and-Bound Algorithm

The controller expands the problem $(M)^0$ up to the point it has as many children $(M)^{i_k}$ as it has workers. So, the controller distributes the load and keeps itself in a loop waiting the k-th worker to explore completely the problem $(M)^{i_k}$ received. Thus, the controller terminates the workers, receives all partial best solutions U'_{BEST} and chooses the best among all received.

According to the load balancing policy in use, the *workers* are entitled to solve the sub-problems they received by exchanging load between themselves. Concerning this issue, we have tested three different load balancing policies. We shall describe them now.

Static balancing

This is the simplest load balancing procedure which means no dynamic balancing at all. Each worker receives an initial assignment, problem $(M)^{i_k}$, and has to solve it alone no matter how long it takes. An immediate possible drawback on this approach has to do with those problem instances with unbalanced search trees. We shall talk more about this in the following section.

Zhang balancing

This balancing policy is a contribution of Karp and Zhang [12]. The policy is also very simple. Here, the workers are entitled to exchange loads. Each time a worker expands a problem or it keeps the children to itself or sends them to some neighbor choosing it by a random distribution. In such a case, the controller communicates merely with one of the workers and sends to it the initial problem $(M)^0$. The remaining workers will receive their loads as long as somebody already working chooses them to send its children.

Modified balancing

We think we could improve Zhang's algorithm in practice by including the following modification. First, a worker should not be entitled to send the list \mathcal{L}' out if this action would result in a null load. Moreover, the workers should be more active and ask for load when they were running out of problems. Of course, this is not a simpler approach but may result in some gain in terms of processing time. We shall now present computational results where all possibilities are tested.

4 Computational Experience

Before showing the computational results, we shall present the measures we employ to evaluate the performance of our implementations and to compare them. There are various different quality measures for parallel algorithms [18]. We shall use only two of them. The first is the speedup, s(p), which is defined as follows:

$$s(p) = t_{\text{seq}}/t_{\text{par}}(p), \tag{10}$$

where t_{seq} is the time spent by the best known sequential algorithm and $t_{\text{par}}(p)$ is the time spent by the parallel algorithm with p processors.

The other measure is the processor usage, u, defined below:

$$u = 100\% \times t_{\text{calc}}/t_{\text{total}},\tag{11}$$

where t_{total} is the total execution time and t_{calc} is the time really spent within useful calculations, i.e. the total time minus the time the processor idles waiting for load.

All randomly generated testing problems came from a procedure similar to that one presented in the literature [1], which has been extensively applied to create test problem instances of the Steiner problem in graphs, a special case of the MLNO problem. According to this procedure, node positions, are extremities, basic are weights Ω_{ij} , candidate supply nodes, and demand nodes are chosen by uniform distribution. The problems actually solved were the directed version of the graph generated, each edge being substituted by two opposite arcs with the same weight. All demands were considered unitary. The costs f_{ij}^l and c_{ij}^l were derived from the weights Ω_{ij} using constant factors.

4.1 Homogeneous Network

The programs were executed in a homogeneous network with five Sun SPARC SLC machines, an Ethernet network, 10 MBits, connected by a TCP/IP protocol bus [19], and NFS file system server. In our analysis, for sake of simplicity, we concentrate in two one-level random problem instances, (i) T_1 , which has 20 nodes, 58 arcs and 4 demand nodes, and (ii) T_2 , which has 35 nodes, 98 arcs and 5 demand nodes. The costs used were $f_{ij} = c_{ij} = \Omega_{ij}$.

In Table 1, we show the average speedup s(p) obtained for all tested versions, made over five experiments in a low load period. For problem T_1 , it is noticeable that we almost reached the theoretical ideal speedup, i.e. 5, applying the centralized algorithm. Considering the distributed algorithm, the best results were those with the modified load balancing approach. However, in this case, the reached speedup equals 2.1 which is smaller than the speedup of the centralized version. For problem T_2 , the centralized algorithm also shows superiority, but in this case the speedup equals 3.1. In the distributed algorithm, the best speedup reached was by using the static load balancing policy. Nevertheless, for all three balancing policies, the speedup was roughly the same.

Table 1: Average* Speedup for all Implementations

	$\operatorname{Algorithms}$					
	Distributed					
$\operatorname{Problem}$	$\operatorname{Centralized}$	Static	Zhang	Modified		
T_1	4.9	1.5	1.8	2.1		
T_2	3.1	1.8	1.7	1.7		

^{*}Over 5 experiments

In Figure 5, we show the processor usage rates and the load balance for the centralized version. The controller process is identified by label '-1'. The remaining processors run worker processes. Looking at these pictures, we can conclude that the usage is quite good. The minimal usage value is 82.4%. For the problem T_2 , the results are even better with a minimal usage around 90.6%! This could help to explain the centralized algorithm superiority. Once the grain seems to be coarse, i.e. they are problems in which the lower and upper bound calculations are relatively intensive,

the communication existing in this algorithm does not degenerate it performance.

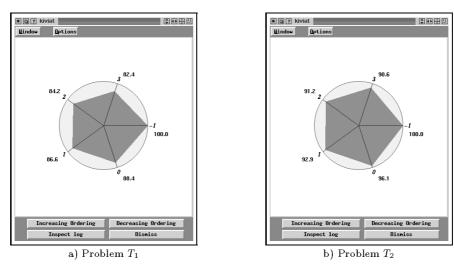


Figure 5: Kiviat Diagrams for the Centralized Version

Figure 6 shows results for the distributed version. We can note improvements on the usage throughout the three balancing policies. The worst minimal usage value is obtained with the static balancing (23%) and the better is with the modified balancing (approximately 74%). We see that the better usage values obtained with the distributed algorithm is lesser than that obtained with the centralized version. This fact explains the better results reached for the *speedup*. Nevertheless, we can not conclude definitively that the centralized algorithm is always better, since only three balancing policies were tested.

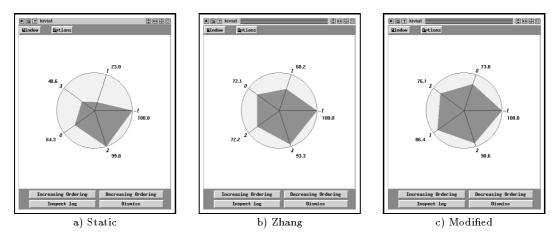
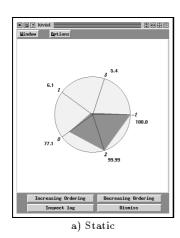
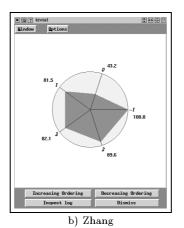


Figure 6: Kiviat Diagrams for the Distributed Version (Problem T_1)

Figure 7 presents the behavior for the three versions of the distributed algorithm using problem T_2 . The results are quite similar to those previously shown. Here, comparing to the other alternative policies, the modified strategy also produced a more uniform load balancing in association with considerable better usage rates.





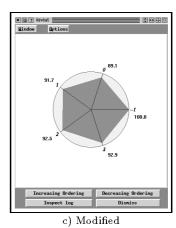


Figure 7: Kiviat Diagrams for the Distributed Version (Problem T_2)

It is noticeable that the static balancing policy leads to very unbalanced usage rates, as it can be seen in Figures 6 and 6, letter a. This is because there is no load exchange between workers. Thus, the worker that takes the harder subproblem will spend more time to solve it and consequently will have a higher usage rate. On the other hand, the modified balancing policy is quite similar to the centralized version in terms of usage pattern, indicating that the modification is effective and makes the distributed version a competitive approach. However, , up to this point of our research, we still recommend the use of the centralized version because its higher speedup.

4.2 Heterogeneous Test

For the sake of simplicity, all instances tested had 8 node, 14 arcs, only 1 supply node, and 1 demand node in the first-level. For the second-level, we have worked with 1 candidate supply node as well as 4 demand nodes. The costs $f_{ij}^2 = 2\Omega_{ij}$ and $c_{ij}^2 = 128\Omega_{ij}$ were considered higher than $f_{ij}^1 = \Omega_{ij}$ and $c_{ij}^1 = 8\Omega_{ij}$, which is a reasonable assumption in practical multi-level networks. Usually the higher (i.e. first) levels take advantage of higher demands and are allowed to use special media with lower per-unit cost. On the other hand, if demand is not high enough, as it is in lower (i.e. second) levels, less efficient media with higher per-unit costs may be required in order to guarantee lower overall cost.

The parallel results reported were executed in the network of workstations (NOWs), an Ethernet network, 10 MBits, connected by a TCP/IP protocol bus [19], and NFS file system server. More information about the hardware is shown in Table 2. These machines were used as a fully connected parallel heterogeneous computer.

Figure 8 shows the results we have obtained with the centralized parallel branch-and-bound implementation, using up to 6 processors (machines). All CPU times reported are the elapsed time in order to solve the hardest instance out of 5 different ones which were tested.

We compare the speedup with the linear (ideal) speedup. Even considering that we have

Table 2: Hardware Details of the Machines Used in the Parallel Experiments

Name	Operating System	CPU Type	System Model	RAM	"Speed"*
aroeira	SunOS Release 5.5.1	Model 140 UltraSPARC	Ultra 1	128 MB	1.00
caviuna	SunOS Release 5.5	110 MHz microSPARC II	SPARCstation 4	$64~\mathrm{MB}$	0.74
$\operatorname{turm}\operatorname{alina}$	SunOS Release 5.5.1	Model 140 UltraSPARC	Ultra 1	$160~\mathrm{MB}$	0.71
$\operatorname{diamante}$	SunOS Release 5.5.1	Model 61 SuperSPARC	Axil 320	$256~\mathrm{MB}$	0.63
cello	SunOS Release 5.5.1	50 MHz microSPARC I	SPARCclassic	$16~\mathrm{MB}$	0.24
fluorita	SunOS Release 5.5.1	50 MHz microSPARC I	SPARCclassic	$16~\mathrm{MB}$	0.24

^{* (60} seconds) ÷ (average sequential time to solve the hardest problem in the set)

computed the speedup based on the sequential time of the fastest machine (machine aroeira, Table 2), in the average case, the parallel algorithm solved the hardest problem in the set as much as twice faster. It is important to mention that the machines were not dedicated to run only the parallel algorithm. The average times presented were taken over several days in a low load period since it was impossible to isolate all machines used to conduct the parallel experiments.

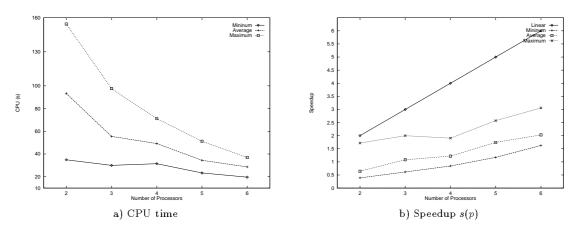


Figure 8: Results for the Centralized Parallel Branch-and-Bound Algorithm

Concerning Figure 8, we remark that we were able to solve the problem twice faster in average. Again, here we shown that the use of a parallel branch-and-bound algorithm in a heterogeneous cluster of workstations is a very promising tool for solving hard multi-level network optimization problems.

5 Conclusions and Final Remarks

A multi-level network optimization (MLNO) problem was defined and its importance was discussed. The MLNO problems integrates location, topological network design and dimensioning aspects. One possible mathematical programming formulation for the problem was proposed and branch-and-bound algorithms based on this formulation was developed. We have focused on two parallel implementations for the branch-and-bound algorithm. The parallel implementations have followed a controller-worker approach. In the centralized version, the controller manages the list

of unsolved problems and distributes jobs to workers all around the time. The distributed version corresponds to a more coarse grain parallel application where the controller is responsible only for initial assignments and algorithm finalization. For the distributed version, we have tested three different load balancing policies, one of them is completely original. In Table 1, all implementations were compared in terms of average speedup. The results seem to indicate a gain over the sequential computation. Therefore, we should conclude that the parallelization of branch-and-bound algorithms applied to this network design problems is very promising.

Along all computational experiments with the centralized version, we have observed it would be advisable to work better on the load balancing. The applied strategy was to assign a node expansion to the first free worker. Are there better alternatives? Moreover, the controller is clearly a bottleneck in this version. Would it be possible to minimize this effect? Concerning the distributed versions, we have seen that the static version does not work well since it produces poor load balancing. However, there are research results proving that parallel branch-and-bound under static balancing policy can reach high average processor utilization [14]. So, new modifications could be done in our system with the purpose of improving the performance under the static balancing policy. The modification proposed in Zhang's algorithm holds this property of high utilization and reaches higher speedups but there is still work to be done as some questions remain open. How would be the algorithm behavior under different problem instances? Are there better ways to parallelize the branch-and-bound algorithm? These are only few possible directions for further work on this matter. Possible extensions of this work might also include the investigation of these questions.

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