# The k-node-connected subgraph problem: Facets and Branch-and-Cut 

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#### Abstract

In this paper we consider the $k$-node-connected subgraph problem. We propose an integer linear programming formulation for the problem and investigate the associated polytope. We introduce further classes of valid inequalities and discuss their facial aspect. We also devise separation routines and discuss some structure properties and reduction operations. Using these results, we devise a Branch-and-Cut algorithm along with some computational results.


## 1. Introduction

The design of survivable networks is an important issue in telecommunications. The aim is to conceive cheap, efficient and reliable networks with specific characteristics and requirements on the topology. Survivability is generally expressed in terms of connectivity in the network. The level of connectivity depends on the need of each telecommunication operator. We may have to conceive several paths to link each pair of nodes to ensure the transmission in case of disconnection or breakdown, all this at the cheapest possible cost. As we can see in [14], [15], the most frequent and useful case in practice is the uniform topology. This means that the nodes of the network have all the same importance and it is required that between every pair of nodes there are at least $k$ edge (node-) disjoint paths. Thus the network will be still functional when at most $k-1$ edges fail. The underlaying problem is to determine, given weights on the possible links of the network, a minimum weight network satisfying the edge or the node connectivity. This paper deals with the node connectivity of the problem.

A graph $G=(V, E)$ is called $k$-node (resp. $k$-edge) connected $(k \geq 0)$ if for every pair of nodes $i, j \in V$, there are at least $k$ node-disjoint (resp. edge-disjoint) paths between $i$ and $j$. Given a graph $G=(V, E)$ and a weight function $c$ on $E$ that associates with an edge $e \in E$ a weight $c(e) \in \mathbb{R}$, the $k$-node-connected subgraph problem ( $k$ NCSP for short) is to find a $k$-node connected spanning subgraph $H=(V, F)$ of $G$ such that $\sum_{e \in F} c(e)$ is minimum. The $k$ NCSP has applications to the design of reliable communication and transportation networks ( [1], [10], [11], [12], [13]). The $k$ NCSP is NP-hard for $k \geq 2$ ( [9]). The edge version of the problem has been widely studied in
the literature ( [1], [3], [4], [10], [11], [12], [13], [17]). However, the $k$ NCSP has been particulary considered for $k=2$ (see [6], [16]). A little attention has been given for the high connectivity case where $k \geq 3$. The $k$ NCSP has been studied by Grötschel et al. ( [10], [11], [12], [13]) within a more general survivability model. In [11] Grötschel et al. introduce the concept of connectivity types. With each node $s \in V$ of $G$ it is associated a nonnegative integer $r_{s}$, called the type of $s$. A subgraph of $G$ is said to be survivable if for each pair of distinct nodes $s, t \in V$, the subgraph contains at least $r_{s t}=\min \left\{r_{s}, r_{t}\right\}$ edge (node) disjoint ( $s, t$ )-paths. Grötschel et al. study the problem from a polyhedral point of vue, and propose cutting plane algorithms [11], [12], [13].

In [6], Diarrassouba et al. consider the 2NCSP with bounded lengths. Here it is supposed that each path does not exceed $L$ edges for a fixed integer $L \geq 1$. They investigate the polyhedral structure of the polytope and propose a Branch-and-Cut algorithm. In [16], Mahjoub and Nocq study the linear relaxation of the $2 \mathrm{NCSP}(G)$.
In this article, we consider the $k$ NCSP from a polyhedral point of view. We introduce further classes of valid inequalities for the associated polytope, discuss their facial aspect and devise a Branch-and-Cut algorithm.

We will denote a graph by $G=(V, E)$ where $V$ is the node set and $E$ is the edge set. Given $F \subseteq E, c(F)$ will denote $\sum_{e \in F} c(e)$. For $W \subseteq V$, we let $\bar{W}=V \backslash W$. If $W \subset V$ is a node subset of $G$, then $\delta_{G}(W)$ will denote the set of edges in $G$ having one node in $W$ and the other in $\bar{W}$. We will write $\delta(G)$ if the meaning is clear from the context. For $W \subset V$, we denote by $E(W)$ the set of edges of $G$ having both endnodes in $W$ and by $G[W]$ the subgraph induced by $W$. Given node subsets $W_{1}, \ldots, W_{p} \subset V, p \geq 2$, we denote by $\delta_{G}\left(W_{1}, \ldots, W_{p}\right)$ the set of edges of $G$ between the sets $W_{1}, \ldots, W_{p}$.

## 2. Formulation

If $x^{F}$ is the incidence vector of the edge set $F$ of a $k$ node connected spanning subgraph of $G$, then $x^{F}$ satisfies
the following inequalities (see [10]):

$$
\begin{aligned}
& x(e) \geq 0 \\
& x(e) \leq 1 \\
& x\left(\delta_{G}(W)\right) \geq k \\
& x\left(\delta_{G \backslash Z}(W)\right) \geq k-|Z|
\end{aligned}
$$

$$
\text { for all } \quad e \in E \text {, }
$$

for all $\quad \emptyset \neq Z \subseteq V$,
$|Z| \leq k-1 ; \emptyset \neq W \subseteq V \backslash Z$.

Conversely, any integer solution of the system above is the incidence vector of the edge set of a $k$-nodeconnected subgraph of $G$. Constraints (3) and (4) are called cut inequalities and node-cut inequalities, respectively. The $k$ NCSP is equivalent to the linear integer program

$$
\min \left\{c x \mid x \text { satisfies }(1)-(4), x \in\{0,1\}^{E}\right\}
$$

We will denote by $k \operatorname{NCSP}(G)$ the convex hull of all the integer solutions of (1)-(4). It can be shown that it suffices to suppose that $|Z|=k-1$ for inequalities (4). It can also be easily seen that if $G$ is $(k+1)$-node connected then $k \operatorname{NCSP}(G)$ is full dimentional.

## 3. Valid inequalities

In this section, we describe some classes of valid inequalities for $k \operatorname{NCSP}(G)$. Given a partition $\pi=\left(V_{1}, \ldots, V_{p}\right)$, $p \geq 2$, we will denote by $G_{\pi}$ the subgraph induced by $\pi$, that is, the graph obtained by contracting the sets $V_{i}, i=1, \ldots, p$, that is identifying all the nodes of $V_{i}$ and preserving the adjacencies. Note that $\delta_{G}\left(V_{1}, \ldots, V_{p}\right)$ is the set of edges of $G_{\pi}$.

## 3.1. $F$-node-partition inequalities

Theorem 1. Let $Z \subset V$ with $|Z| \leq k-1$. Consider a partition $\pi=\left(V_{0}, \ldots, V_{p}\right)$ of $V \backslash Z$, and $Z_{i}=\{z \in$ $\left.Z \quad \mid \exists e \in \delta\left(\{z\}, V_{i}\right)\right\}$ for $i=1, \ldots, p$, and let $F$ be a subset of $\delta_{G \backslash Z}\left(V_{0}\right)$ such that $\sum_{i=0}^{p}\left(k-\left|Z_{i}\right|\right)-|F|$ is odd. Then the inequality

$$
\begin{equation*}
x\left(\delta_{G \backslash Z}(\pi \backslash F)\right) \geq\left\lceil\frac{\sum_{i=0}^{p}\left(k-\left|Z_{i}\right|\right)-|F|}{2}\right\rceil \tag{5}
\end{equation*}
$$

is valid for $k \operatorname{NCSP}(G)$.

### 3.2. SP-partition inequalities

In [3], Chopra introduces a class of valid inequalities when the graph $G$ is outerplanar and $k$ is odd. In [3], Didi Biha and Mahjoub extend this result as follows. Consider a partition $\pi=\left(V_{1}, \ldots, V_{p}\right)$ of $V$. If $G_{\pi}$ is series-parallel and $k$ is odd, then the inequality

$$
\begin{equation*}
x\left(\delta_{G}\left(V_{1}, \ldots, V_{p}\right)\right) \geq\left\lceil\frac{k}{2}\right\rceil p-1 \tag{6}
\end{equation*}
$$

is valid for the $k \operatorname{NCSP}(G)$. These inequalities are called SP-partition inequalities.

### 3.3. Node-partition inequalities

In [10], Grötschel et al. introduce a class of valid inequalities for $k \operatorname{NCSP}(G)$ as follows. Consider a subset $Z \subset V$, such that $|Z| \leq k-1$, and let $V_{1}, \ldots, V_{p}, p \geq 2$ be a partition of $V \backslash Z$. They show that if $p(k-|Z|)$ is odd, then the following inequality is valid for $k \operatorname{NCSP}(G)$.
$x\left(\delta_{G \backslash Z}\left(V_{1}, \ldots, V_{p}\right)\right) \geq\left\{\begin{array}{lll}\left\lceil\frac{p(k-|Z|)}{2}\right\rceil & \text { if } & |Z| \leq k-2 \\ p-1 & \text { if } & |Z|=k-1 .\end{array}\right.$

## 4. Facial aspect

## Theorem 2.

Let $G=(V, E)$ be a graph and an integer $k \geq 3$. Let $Z \subset V$ and $Z_{i}=\left\{z \in Z \mid \exists e \in \delta\left(\{z\}, V_{i}\right)\right\}$. Suppose $\left|Z_{i}\right| \leq \frac{2}{3}(k-1)$, and for all $z \in Z,\left|\delta_{G}(\{z\})\right| \geq k+1$. Let $\pi=\left(V_{0}, V_{1}, \ldots, V_{p}\right)$, with $l \geq 1$, be a partition of $V \backslash Z$, such that
i) $\quad\left|V_{i}\right|=1$ or $G\left[V_{i}\right]$ is $(k+1)$-node-connected, for $i=0, \ldots, p$,
ii) $\quad\left|V_{i}\right|=1$ or for all $\left.u \in V_{i}, \mid u, V \backslash V_{i}\right] \mid \leq 1$, for $i=0, \ldots, p$,
iii) $\quad\left|\left[V_{i}, V_{i+1}\right]\right| \geq 1$, for $i=1, \ldots, p$,
iv) $\quad\left|\left[V_{0}, V_{i}\right]\right| \geq k-\left|Z_{i}\right|-1$, for $i=1, \ldots, p$, (see Figure 1) for an illustration with $k=4$ and $p=5$ )
Let $F_{i}$ be an edge subset of $\left[V_{0}, V_{i}\right]$ such that $\left|F_{i}\right|=$ $k-\left|Z_{i}\right|-1, i=1, \ldots, p$. Let $F=\bigcup_{i=1}^{p} F_{i}$. Then the $F$-node-partition inequality

$$
\begin{equation*}
x\left(\delta_{G \backslash Z}(\pi \backslash F)\right) \geq\left\lceil\frac{\sum_{i=0}^{p}\left(k-\left|Z_{i}\right|\right)-|F|}{2}\right\rceil \tag{8}
\end{equation*}
$$

induced by $\pi$ and $F$, defines a facet of $k \operatorname{NCSP}(G)$.
Proof.


Figure 1. An $F$-node-partition configuration with $k=4$

First observe that by Conditions i) - vi), $G$ is ( $\mathrm{k}+1$ )-node-connected and hence $k \operatorname{NCSP}(G)$ is full dimensional.

Let us denote the $F$-node-partition inequality by $a x \geq \alpha$ and let $\mathscr{F}=\{x \in k N C S P(G) \mid a x=\alpha\}$. Clearly, $\mathscr{F}$ is a proper face of $k \operatorname{NCSP}(G)$. Now suppose that there exists a defining facet inequality $b x \geq \beta$ such that $\mathscr{F} \subseteq F=\{x \in k N C S P(G) \mid b x=\beta\}$. We will show that $b=a$.

Let $e_{i}$ be an edge of $\left[V_{i}, V_{i+1}\right], i=1, \ldots, p-1$. Let $E_{0}$ be the set of edges not in $F$ and having both endnodes in the same element of $\pi$ and $E_{Z}=E(Z) \cup \delta_{G}(Z)$. First we will show that $b(e)=0$ for all $e \in E_{0} \cup F \cup E_{Z}$. Let $i_{0} \in\{1, \ldots, p\}$, and consider the edge sets

$$
\begin{aligned}
E_{1} & =\left\{e_{i_{0}+2 r}, r=0, \ldots,\left\lfloor\frac{p-1}{2}\right\rfloor\right\} \\
T_{1} & =E_{0} \cup E_{1} \cup F \cup E_{Z}
\end{aligned}
$$

Claim 1. $T_{1}$ induces a $k$-node-connected subgraph of $G$.
Proof. Let $G_{1}$ be the subgraph of $G$ induced by $T_{1}$. Let $Z^{\prime} \subset V$ with $\left|Z^{\prime}\right|=k-1$. We will show that the graph $G_{1} \backslash Z^{\prime}$ is connected. Let $\delta_{G}(U)$ be a cut in $G_{1} \backslash Z^{\prime}$.

If $Z^{\prime} \subset Z$. By Conditions i)-iv) $G_{1} \backslash Z^{\prime}$ is connected.
Now suppose that $Z^{\prime} \subset V_{i},, i=1, \ldots, p$. By conditions i)-iv) we have that $G\left[V_{i}\right] \backslash Z^{\prime}$ is connected and that there exist $k$-node-disjoint paths between a node in $V_{i}$ and the rest of the graph. As $\left|Z^{\prime}\right|=k-1$, in $G_{1} \backslash Z^{\prime}$ there exist at least one path connecting $V_{i}$ to the rest of the graph. Hence $G_{1} \backslash Z^{\prime}$ is connected.

Now suppose that $Z^{\prime} \subset V_{0}$. As $\left|Z_{i}\right| \leq \frac{2}{3}(k-1),\left|Z^{\prime}\right| \leq$ $2\left(k-\left|Z_{i}\right|-1\right)$, and hence there exists at least one path between a node in $V_{i}$ and $V_{0}$ in $G_{1} \backslash Z^{\prime}$. Hence $G_{1} \backslash Z^{\prime}$ is connected.

Suppose now that $Z^{\prime} \subset\left(V_{i} \cup V_{j}\right), i \neq j$. As $\left|Z^{\prime}\right| \leq$ $2\left(k-\left|Z_{i}\right|-1\right)$ and by Conditions i)-iv) we have that for all $u \in V_{i}$ there is at least one path between $u$ and $V_{0}$. Hence $G_{1} \backslash Z^{\prime}$ is connected. Thus we have that $G_{1} \backslash Z^{\prime}$ is connected for every subset $Z^{\prime} \subset V$ with $\left|Z^{\prime}\right|=k-1$.

Note that there are $k+1$ node-disjoint paths connecting $V_{i_{0}}$ to the rest of the graph induced by $T_{1}$. Now, observe that for any edge $e \in F_{i_{0}}$, one can show, in a similar way as in the claim above, that $T_{2}=T_{1} \backslash\{e\}$ also induces a $k$-node-connected subgraph of $G$. As $x^{T_{1}}$ and $x^{T_{2}}$ belong to $\mathscr{F}$, it follows that $b x^{T_{1}}=b x^{T_{2}}=\alpha$, implying that $b(e)=0$ for all $e \in F_{i_{0}}$. As $i_{0}$ is arbitrarily chosen, we obtain that $b(e)=0$ for all $e \in F$. Moreover, as the subgraphs induced by $V_{0}, \ldots, V_{p}$ are all $(k+1)$-node-connected, the subgraph induced by $T_{1} \backslash\{e\}$, for all $e \in E_{0}$, is $k$-node-connected. This yields as before $b(e)=0$ for all $e \in E_{0}$.

Now suppose that $e \in E_{Z}$. As for every $z \in Z$ $\left|\delta_{G}(\{z\})\right| \geq k+1$, and by Condition ii) it follows that $T_{1} \backslash\{e\}$ also induces a $k$-node-connected subgraph of $G$. Thus $b(e)=0$ for all $e \in E_{Z}$. And consequently $b(e)=0$ for all $e \in F \cup E_{0} \cup E_{Z}$.

Next, we will show that $b(e)=a(e)$ for all $e \in$ $\delta_{G \backslash Z^{\prime}}(\pi) \backslash F$.

Consider the edge set $T_{3}=\left(T_{1} \backslash\left\{e_{i_{0}}\right\}\right) \cup\left\{e_{i_{0}+1}\right\}$.

We can show in a similar way as in the claim above that $T_{3}$ also induces a $k$-node-connected subgraph of $G$. Moreover, $x^{T_{3}}$ belongs to $\mathscr{F}$, implying that $b x^{T_{1}}=b x^{T_{3}}=\alpha$. Hence $b\left(e_{i_{0}}\right)=b\left(e_{i_{0}+1}\right)$. As $e_{i_{0}}$ and $e_{i_{0}+1}$ are arbitrary edges of $\left[V_{i_{0}}, V_{i_{0}+1}\right]$ and $\left[V_{i_{0}+1}, V_{i_{0}+2}\right]$, respectively, we obtain that $b(e)$ is the same for all $e \in\left[V_{i_{0}}, V_{i_{0}+1}\right] \cup$ [ $V_{i_{0}+1}, V_{i_{0}+2}$ ]. By exchanging the roles of $V_{i_{0}}, V_{i_{0}+1}$ and $V_{i}, V_{i+1}$, for $i=1, \ldots, p-1$, we obtain by symmetry that $b(e)=\rho$ for all $e \in\left[V_{i}, V_{i+1}\right], i=1, \ldots, p$, for some $\rho \in \mathbb{R}$.

Let $g_{i_{0}+1}$ be a fixed edge of $\delta_{G}\left(V_{0}\right) \backslash F$. Consider the edge set $T_{4}=\left(T_{1} \backslash\left\{e_{i_{0}}\right\}\right) \cup\left\{g_{i_{0}+1}\right\}$.

Similary, we can show that $T_{4}$ induces a $k$-nodeconnected subgraph of $G$. As $x^{T_{1}}$ and $x^{T_{4}}$ belong to $\mathscr{F}$, it follows in a similar way that $b\left(e_{i_{0}}\right)=b\left(g_{i_{0}+1}\right)$. As $b\left(e_{i_{0}}\right)=b\left(e_{i_{0}+1}\right)=\rho$, we get $b\left(g_{i_{0}+1}\right)=\rho$. Here again, by exchanging the roles of $V_{i_{0}+1}$ and $V_{i}, i=1, \ldots, p$, we obtain that $b(e)=\rho$ for all $e \in\left[V_{i}, V_{i+1}\right] \cup \delta_{G}\left(V_{0}\right) \backslash F, i=1, \ldots, p$. In consequence, the edges of $E \backslash\left(E_{0} \cup F \cup E_{Z}\right)$ have all the same coefficient in $b x \geq \alpha$. Since $a x^{T_{1}}=b x^{T_{1}}=\alpha$, this yields $b(e)=1$ for all $e \in E \backslash\left(E_{0} \cup F \cup E_{Z}\right)$.

Thus we obtain that $b=a$, which ends the proof of the theorem.

Corollary 1. If $G$ is a complete graph, the $F$-node-partition inequalities defines facets only if $\left|V_{i}\right|=1, i=1, \ldots, p$.

## 5. Structural properties and reduction operations

In this section we discuss some structural properties of the extreme points of the linear relaxation of the problem and introduce some reduction operations with respect to extreme points.

Let $G=(V, E)$ be a graph. Let $P(G, k)$ be the polytope given by inequalities (1)-(4). Let $\bar{x}$ be an extreme point of $P(G, k)$. Let $\mathscr{C}_{e}(\bar{x})$ (resp. $\mathscr{C}_{n}(\bar{x})$ ) be the set of cuts $\delta(W)$ (resp. node-cuts $\left.\delta_{G \backslash Z}(W)\right)$ tight for $\bar{x}$, that is to say $\bar{x}(\delta(W))=k$ (resp. $\left.\bar{x}\left(\delta_{G \backslash Z}(W)\right)=k-|Z|\right)$. Then $\bar{x}$ is the unique solution of a system of the form
(Q) $\begin{cases}x(e)=1, & \forall e \text { such that } \bar{x}(e)=1, \\ x(e)=0, & \forall e \text { such that } \bar{x}(e)=0, \\ x\left(\delta_{G}(W)\right)=k, & \forall \delta_{G}(W) \in \mathscr{C}_{e}^{*}(\bar{x}), \\ x\left(\delta_{G \backslash Z}(W)\right)=k-|Z|, & \forall \delta_{G \backslash Z}(W) \in \mathscr{C}_{n}^{*}(\bar{x}),\end{cases}$
where $\mathscr{C}_{e}^{*}(\bar{x})\left(\mathscr{C}_{n}^{*}(\bar{x})\right)$ is a subset of $\mathscr{C}_{e}(\bar{x})\left(\right.$ resp. $\left.\mathscr{C}_{n}(\bar{x})\right)$.
Given a cut $\delta(W)$ (resp. a node-cut $\left.\delta_{G \backslash Z}(W)\right)$ tight for $\bar{x}$, let $\mathscr{C}_{e}(\bar{x}, W)\left(\right.$ resp. $\left.\mathscr{C}_{n}(\bar{x}, W)\right)$ be the set of cuts $\delta(S)$ (node-cuts) $\delta_{G \backslash Z^{\prime}}(T)$ ) tight for $\bar{x}$ such that either $S \subseteq W$ or $S \subseteq \bar{W}(T \subseteq W$ or $T \subseteq \bar{W})$ (resp. $S \subseteq W$ or $S \subseteq$ $V \backslash(W \cup Z)(T \subseteq W$ or $T \subseteq \bar{V} \backslash(W \cup Z)))$. Let $\mathscr{C}(\bar{x}, W)=$ $\mathscr{C}_{e}(\bar{x}, W) \cup \mathscr{C}_{n}(\bar{x}, W)$.
Proposition 1. Let $\delta(W)\left(\delta_{G \backslash Z}(W)\right)$ be a cut (node-cut) of $G$ tight for $\bar{x}$. Then system (Q) can be chosen so that $\left.\mathscr{C}_{e}^{*}(\bar{x}) \cup \mathscr{C}_{n}^{*}(\bar{x})\right) \subseteq \mathscr{C}(\bar{x}, W)$.
Proof.

Let $\delta(W)$ be a cut of $\mathscr{C}_{e}(\bar{x})$. We can easily show that $\mathscr{C}_{e}^{*}(\bar{x})$ may be considered as a subset of $\mathscr{C}(\bar{x}, W)$. So consider a node-cut $\delta_{G \backslash Z}(T) \in \mathscr{C}_{n}(\bar{x})$. We distinguish two cases, either the subset $Z$ is included in $W$ or $\bar{W}$, or $Z$ intersects $W$ and $\bar{W}$. Consider the first case, and suppose W.l.o.g. that $Z \subset \bar{W}$. Also suppose that $T \cap W \neq \emptyset$ and $T \not \subset W, W \not \subset T$ and $T \cup W \neq V \backslash Z$. If this is not the case, then $\delta_{G \backslash Z}(T) \in \mathscr{C}(\bar{x}, W)$. Let $T_{1}=T \cap W$, $T_{2}=T \cap \bar{W}, T_{3}=W \backslash T$ and $T_{4}=\bar{W} \backslash(T \cup Z)$. Thus $T_{i} \neq \emptyset$ for $i=1, \ldots, 4$. As $\delta(W) \in \mathscr{C}_{e}(\bar{x})$, we have that

$$
\begin{align*}
& k=\bar{x}(\delta(W))=\bar{x}\left(\delta\left(T_{1}, T_{2}\right)\right)+\bar{x}\left(\delta\left(T_{1}, T_{4}\right)\right) \\
& +\bar{x}\left(\delta\left(T_{3}, T_{2}\right)\right)+\bar{x}\left(\delta\left(T_{3}, T_{4}\right)\right)  \tag{9}\\
& +\bar{x}\left(\delta\left(T_{1}, Z\right)\right)+\bar{x}\left(\delta\left(T_{3}, Z\right)\right) .
\end{align*}
$$

And as $\delta_{G \backslash Z}(T) \in \mathscr{C}_{n}(\bar{x})$, we have that

$$
\begin{align*}
& k-|Z|=\bar{x}\left(\delta_{G \backslash Z}(T)\right)=\bar{x}\left(\delta\left(T_{1}, T_{3}\right)\right)+\bar{x}\left(\delta\left(T_{1}, T_{4}\right)\right)  \tag{10}\\
& +\bar{x}\left(\delta\left(T_{2}, S_{3}\right)\right)+\bar{x}\left(\delta\left(T_{2}, T_{4}\right)\right)
\end{align*}
$$

Moreover, by considering the cuts $\delta\left(T_{1}\right), \delta\left(T_{3}\right)$, and the node-cuts $\delta_{G \backslash Z}\left(T_{2}\right)$ and $\delta_{G \backslash Z}\left(T_{4}\right)$, we have that

$$
\begin{align*}
& k \leq \quad \bar{x}\left(\delta\left(T_{1}\right)\right)= \bar{x}\left(\delta\left(T_{1}, T_{2}\right)\right)+\bar{x}\left(\delta\left(T_{1}, T_{3}\right)\right) \\
&+\bar{x}\left(\delta\left(T_{1}, T_{4}\right)\right)+\bar{x}\left(\delta\left(T_{1}, Z\right)\right)  \tag{11}\\
& k-|Z| \leq \quad \begin{array}{l}
\bar{x}\left(\delta_{G \backslash Z}\left(T_{4}\right)\right)=\bar{x}\left(\delta\left(T_{4}, T_{1}\right)\right) \\
\\
+\bar{x}\left(\delta\left(T_{4}, T_{2}\right)\right)+\bar{x}\left(\delta\left(T_{4}, T_{3}\right)\right)
\end{array}
\end{align*}
$$

As $\bar{x}(e) \geq 0$ for all $e \in E$, by (9) and (10) together with (11) and (12), it follows that

$$
\bar{x}\left(\delta\left(T_{2}, T_{3}\right)\right)=0, \quad \bar{x}\left(\delta\left(T_{3}, Z\right)\right)=0
$$

By symmetry we also get

$$
\begin{equation*}
\bar{x}\left(\delta\left(T_{1}, T_{4}\right)\right)=0, \quad \bar{x}\left(\delta\left(T_{1}, Z\right)\right)=0 \tag{14}
\end{equation*}
$$

In consequence, from (9), (10), (11), (12) together with (13) and (14), it follows that the cuts $\delta\left(T_{1}\right), \delta\left(T_{3}\right)$ as well as the node-cuts $\delta_{G \backslash Z}\left(T_{2}\right)$ and $\delta_{G \backslash Z}\left(T_{4}\right)$ are all tight for $\bar{x}$.

Now observe that the equation $\bar{x}\left(\delta_{G \backslash Z}(T)\right)=k-|Z|$ is redundant with respect to the equations $\bar{x}\left(\delta\left(T_{3}\right)\right)=k$, $\bar{x}\left(\delta\left(T_{1}\right)\right)=k, \bar{x}\left(\delta_{G \backslash Z}\left(T_{2}\right)\right)=k-|Z|, \bar{x}\left(\delta_{G \backslash Z}\left(T_{4}\right)\right)=$ $k-|Z|$ and the trivial equations. Moreover all these cuts are in $\mathscr{C}(\bar{x}, W)$.

Now suppose that $Z \cap W \neq \emptyset \neq Z \cap \bar{W}$. Also suppose that $T \cap W \neq \emptyset$ and $T \not \subset W, W \not \subset T$ and $T \cup W \neq V \backslash Z$. Let $T_{1}=T \cap W, T_{2}=T \cap \bar{W}, Z_{1}=Z \cap W, Z_{2}=Z \cap \bar{W}$, $T_{3}=W \backslash\left(T \cup Z_{1}\right)$ and $T_{4}=\bar{W} \backslash\left(T \cup Z_{2}\right)$. Thus $T_{i} \neq \emptyset$ for $i=1, \ldots, 4$. As $\delta(W) \in \mathscr{C}_{e}(\bar{x})$, we have that

$$
\begin{align*}
& k=\bar{x}(\delta(W))=\bar{x}\left(\delta\left(T_{1}, T_{2}\right)\right)+\bar{x}\left(\delta\left(T_{1}, T_{4}\right)\right) \\
& +\bar{x}\left(\delta\left(T_{3}, T_{2}\right)\right)+\bar{x}\left(\delta\left(T_{3}, T_{4}\right)\right)+\bar{x}\left(\delta\left(T_{1}, Z_{2}\right)\right)  \tag{15}\\
& +\bar{x}\left(\delta\left(T_{3}, Z_{2}\right)\right)+\bar{x}\left(\delta\left(T_{2}, Z_{1}\right)\right)+\bar{x}\left(\delta\left(T_{4}, Z_{1}\right)\right) \\
& +\bar{x}\left(\delta\left(Z_{1}, Z_{2}\right)\right) .
\end{align*}
$$

And as $\delta_{G \backslash Z}(T) \in \mathscr{C}_{n}(\bar{x})$, we have that

$$
\begin{align*}
& k-|Z|=\bar{x}(\delta(T))=\bar{x}\left(\delta\left(T_{1}, T_{3}\right)\right)+\bar{x}\left(\delta\left(T_{1}, T_{4}\right)\right) \\
& +\bar{x}\left(\delta\left(T_{2}, T_{3}\right)\right)+\bar{x}\left(\delta\left(T_{2}, T_{4}\right)\right) \tag{16}
\end{align*}
$$

By considering the node-cuts $\delta_{G \backslash Z_{1}}\left(T_{1}\right)$ and $\delta_{G \backslash Z_{2}}\left(T_{4}\right)$, we have that

$$
\begin{align*}
& k-\left|Z_{1}\right| \leq \bar{x}\left(\delta_{G \backslash Z_{1}}\left(T_{1}\right)\right)=\bar{x}\left(\delta\left(T_{1}, T_{2}\right)\right)  \tag{17}\\
& +\bar{x}\left(\delta\left(T_{1}, T_{3}\right)\right)+\bar{x}\left(\delta\left(T_{1}, T_{4}\right)\right)+\bar{x}\left(\delta\left(T_{1}, Z_{2}\right)\right)
\end{align*}
$$

$$
\begin{align*}
& k-\left|Z_{2}\right| \leq \bar{x}\left(\delta\left(T_{4}\right)\right)=\bar{x}\left(\delta\left(T_{4}, T_{1}\right)\right) \\
& +\bar{x}\left(\delta\left(T_{4}, T_{2}\right)\right)+\bar{x}\left(\delta\left(T_{4}, T_{2}\right)\right)+\bar{x}\left(\delta\left(T_{4}, Z_{1}\right)\right) \tag{18}
\end{align*}
$$

As $\bar{x}(e) \geq 0$ for all $e \in E$, by (15) and (16) together with (17) and (18), it follows that

$$
\begin{array}{ll}
\bar{x}\left(\delta\left(T_{2}, T_{3}\right)\right)=0, & \bar{x}\left(\delta\left(T_{3}, Z_{2}\right)\right)=0 \\
\bar{x}\left(\delta\left(T_{2}, Z_{1}\right)\right)=0, & \bar{x}\left(\delta\left(Z_{1}, Z_{2}\right)\right)=0 . \tag{19}
\end{array}
$$

By symmetry we also have that

$$
\begin{gather*}
\bar{x}\left(\delta\left(T_{1}, T_{4}\right)\right)=0, \quad \bar{x}\left(\delta\left(T_{1}, Z_{2}\right)\right)=0,  \tag{20}\\
\bar{x}\left(\delta\left(T_{4}, Z_{1}\right)\right)=0 .
\end{gather*}
$$

Now from (15), (16), (17), (18) together with (19), (20), it follows that the node-cuts $\delta_{G \backslash Z_{1}}\left(T_{1}\right)$ and $\delta_{G \backslash Z_{2}}\left(T_{4}\right)$ are tight for $\bar{x}$. Along the same line we obtain that the node-cuts $\delta_{G \backslash Z_{1}}\left(T_{3}\right)$ and $\delta_{G \backslash Z_{2}}\left(T_{2}\right)$ are also tight for $\bar{x}$. As a consequence we obtain that the equation $x\left(\delta_{G \backslash Z}(T)\right)=k-|Z|$ is redundant with respect to the equations $x\left(\delta_{G \backslash Z_{1}}\left(T_{1}\right)\right)=$ $k-\left|Z_{1}\right|, x\left(\delta_{G \backslash Z_{2}}\left(T_{4}\right)\right)=k-\left|Z_{2}\right|, x(\delta(W))=k$ together with the trivial equations $x(e)=0$ for all $e$ such that $\bar{x}(e)=0$. Moreover all these cuts are in $\mathscr{C}(\bar{x}, W)$.

If we consider a node-cut $\left.x\left(\delta_{G \backslash Z}(W)\right) \in \mathscr{C}_{n}^{*}(\bar{x})\right)$ we can show along the same line that the cuts of system $(\mathrm{Q})$ can be chosen among those of $\mathscr{C}(\bar{x}, W)$.

In what follows we consider some reduction operations defined with respect to a solution $\bar{x}$ of $P(G, k)$.
$\theta_{1}: \quad$ Delete an edge $e \in E$ such that $\bar{x}(e)=0$.
$\theta_{2}$ : Contract a node subset $W \subseteq V$ such that $G[W]$ is $k$-edge connected, $\bar{x}(e)=1$ for all $e \in E(W)$ and $\bar{x}(\delta(W))=k$.
$\theta_{3}$ : Contract a node subset $W \subseteq V$ such that $|W| \geq$ $2,|\bar{W}| \geq 2,\left|\delta_{G}(W)\right|=k$.
$\theta_{4}$ : Replace a set of parallel edges by only one edge.
$\theta_{5}: \quad$ Contract a node subset $W$ such that $\bar{x}(e)=1$ for all $e \in E(W)$ and $\left|\delta_{G}(W)\right| \leq k+1$.
$\theta_{6}$ : Contract a node subset $T \cup Z$ such that $\left|\delta_{G \backslash Z}(T)\right|=k-|Z|$ and $\bar{x}(e)=1$ for all $e \in E(T \cup Z)$.

## Proposition 2.

Let $G^{\prime}=\left(V^{\prime}, E^{\prime}\right)$ and $\bar{x}^{\prime}$ be the graph and the solution obtained from $G$ and $\bar{x}$, respectively, by the application of Operation $\theta_{2}$. Suppose that

1) $\bar{x}^{\prime} \in P\left(G^{\prime}, k\right)$,
2) for all $Z \subset W,|Z| \leq k-1, \delta_{G \backslash Z}(T) \notin$ $\mathscr{C}_{n}(\bar{x})$ for all $T \subseteq \bar{W}$.

Then $\bar{x}^{\prime}$ is an extreme point of $P\left(G^{\prime}, k\right)$.
Proof. As $\delta(W) \in \mathscr{C}_{e}(\bar{x})$, by Proposition 1, system (Q) can be chosen in such a way that for every $\delta(S) \in \mathscr{C}_{e}^{*}(\bar{x})$ (resp. $\delta_{G \backslash Z}(T) \in \mathscr{C}_{n}^{*}(\bar{x})$ ) either $S \subseteq W$ or $S \subseteq \bar{W}$ (resp. $T \subseteq W$ or $T \subseteq \bar{W})$. As $\bar{x}(e)=1$ for all $e \in E(W)$ and $G[W]$ is $k$-edge connected, this implies that $\mathscr{C}_{e}^{*}(\bar{x}) \subseteq$ $\mathscr{C}_{e}\left(\bar{x}^{\prime}\right)$. Moreover by 2) it follows that if $\delta_{G \backslash Z}(T)$ is tight for $\bar{x}$ and $Z \subseteq W$, then $W \cap T \neq \emptyset$ and $W \backslash(Z \cup T) \neq \emptyset$. Let $T_{1}=W \cap T$ and $T_{2}=W \backslash(Z \cup T)$. We have that

$$
k-|Z|=\bar{x}\left(\delta_{G \backslash Z}(T)\right) \geq \bar{x}\left(\delta\left(T_{1}, T_{2}\right)\right) \geq k
$$

a contradiction. The last inequality comes from the fact that $G[W]$ is $k$-edge connected and $\bar{x}(e)=1$ for all $e \in E(W)$. In consequence, all the node-cuts $\delta_{G \backslash Z}(T)$ of $\mathscr{C}_{n}^{*}(\bar{x})$ are such that $Z \subset \bar{W}$. However these are at the same time tight for $\bar{x}^{\prime}$. Thus $\mathscr{C}_{n}^{*}(\bar{x}) \subset \mathscr{C}_{n}\left(\bar{x}^{\prime}\right)$. Let (Q') be the system obtained from $(\mathrm{Q})$ by deleting the equations $x(e)=1$ for all $e \in E(W)$. Then $\bar{x}^{\prime}$ is the unique solution of (Q'). As all the equations of ( $\mathrm{Q}^{\prime}$ ) come from $P\left(G^{\prime}, k\right)$ and by 1) $\bar{x}^{\prime} \in P\left(G^{\prime}, k\right)$, it follows that $\bar{x}^{\prime}$ is an extreme point of $P\left(G^{\prime}, k\right)$.

## Proposition 3.

Let $G^{\prime}=\left(V^{\prime}, E^{\prime}\right)$ be the graph obtained from $G$ by the application of Operation $\theta_{4}$. Let $E_{0}$ be the set of parallel edges of $G$ and $e_{0}$ the edge replacing $E_{0}$ in $G^{\prime}$. Let $\bar{x}^{\prime}$ be the solution given by $\bar{x}^{\prime}(e)=\bar{x}(e)$ if $e \in E \backslash E_{0}$ and $\bar{x}^{\prime}(e)=1$ if $e=e_{0}$. Then $\bar{x}^{\prime}$ is an extreme point of $P\left(G^{\prime}, k\right)$.
Proof.
Observe that for every cut $\delta(W)$ (node-cut $\delta_{G \backslash Z}(W)$ ) either $E_{0} \subseteq \delta(W)\left(E_{0} \subset \delta_{G \backslash Z}(W)\right)$ or $E_{0} \cap \delta(W)=\emptyset$ $\left(E_{0} \cap \delta_{G \backslash Z}(W)=\emptyset\right)$. Moreover, $E_{0}$ cannot contain more than two edges with fractional value. Indeed, if $e_{1}, e_{2} \in E_{0}$ and $0<x\left(e_{1}\right)<1$ and $0<x\left(e_{2}\right)<1$, let $\bar{x}^{*}$ be the solution given by $\bar{x}^{*}(e)=\bar{x}(e)$ if $e \in E \backslash\left\{e_{1}, e_{2}\right\}, \bar{x}^{*}(e)=\bar{x}(e)+\epsilon$ if $e=e_{1}$ and $\bar{x}^{*}(e)=\bar{x}(e)-\epsilon$ if $e=e_{2}$, where $\epsilon$ is a positive scalar sufficiently small. We then have that $\bar{x}^{*}$ is also a solution of $(\mathrm{Q})$, which is a contradiction. We claim that $E_{0}$ does not contain any edge with fractional value. Suppose, on the contrary that $h$ is such an edge. Then $\bar{x}\left(E_{0}\right)>1$. Therefore there exists a cut or a node-cut of system (Q) containing $h$. Let $v$ be an extremity of $h$. Let $\delta(S)$ be a cut of $\mathscr{C}_{e}^{*}(\bar{x})$ that contains $h$. Thus $E_{0} \subset \delta(S)$. Suppose W.l.o.g., that $v \in \bar{S}$. Consider the node-cut $\delta_{G \backslash v}(S)$. We have that $\bar{x}\left(\delta_{G \backslash v}(S)\right) \leq \bar{x}\left(\delta(S) \backslash E_{0}\right)<k-1$, a contradiction. Now consider a node-cut $\delta_{G \backslash Z}(T)$ of $\mathscr{C}_{n}^{*}(\bar{x})$ that contains $h$ and hence $E_{0}$. As $\bar{x}\left(E_{0}\right)>1$, one must have $|Z|<k-1$. So suppose that $|Z|<k-1$. Suppose W.l.o.g., that $v \in V \backslash(T \cup Z)$. Let $Z^{\prime}=Z \cup\{v\}$. We have $\bar{x}\left(\delta_{G \backslash Z^{\prime}}(T)\right) \leq$ $\bar{x}\left(\delta_{G \backslash Z}(T)\right)-1-\bar{x}(h)=k-(|Z|+1)-\bar{x}(h)<k-\left|Z^{\prime}\right|$, a contradiction. Consequently, $\bar{x}(e)=1$ for all $e \in E_{0}$. From the development above we also deduce that neither a cut of $\mathscr{C}_{e}^{*}(\bar{x})$ nor a node-cut of $\mathscr{C}_{n}^{*}(\bar{x})$ intersects $E_{0}$.

Hence $\mathscr{C}_{e}^{*}(\bar{x}) \cup \mathscr{C}_{n}^{*}(\bar{x}) \subset \mathscr{C}\left(\bar{x}^{\prime}\right)$. Moreover, we have that $\bar{x}^{\prime} \in P\left(G^{\prime}, k\right)$. Obviously, $\bar{x}^{\prime}$ satisfies the trivial inequalities as well as the cut and node-cut inequalities that do not contain $h$. Let $\delta(W)$ be a cut that contains $h$. Suppose $v \in \bar{W}$. We have $\bar{x}^{\prime}(\delta(W))=\bar{x}^{\prime}(h)+\bar{x}^{\prime}(\delta(W) \backslash\{h\})=$ $1+\bar{x}\left(\delta(W) \backslash E_{0}\right)=1+\bar{x}\left(\delta_{G \backslash v}(W)\right) \geq k$. Consider now a node-cut $\delta_{G \backslash Z}(T)$ containing $h$. If $|Z|=k-1$, as $\bar{x}^{\prime}(h)=1$ and $h \in \delta_{G \backslash Z}(T)$ we have that $\bar{x}^{\prime}\left(\delta_{G \backslash Z}(T)\right) \geq 1$. If $|Z|<k-1$, then let $Z^{\prime}=Z \cup\{v\}$. We have that $\bar{x}^{\prime}\left(\delta_{G \backslash Z}(T)\right) \geq 1+\bar{x}^{\prime}\left(\delta_{G \backslash Z^{\prime}}(T)\right) \geq 1+k-\left|Z^{\prime}\right|=$ $1+k-|Z|-1=k-|Z|$.

We can also show that the solution $\bar{x}^{\prime}$ obtained by application of the other operations is an extreme point of $P\left(G^{\prime}, k\right)$ subject to some conditions, where $G^{\prime}$ is the graph that results from the operations.

We will use operations $\theta_{1}, \ldots, \theta_{6}$ as a preprocessing for the separation procedures in our Branch-and-Cut algorithm.

## 6. Branch-and-Cut algorithm

We now present our Branch-and-Cut algorithm for the $k$ NCSP. The algorithm has been implemented in C++ using CPLEX 12.5 with the default settings. All experiments were run on a 2.10 GHzx 4 Intel Core(TM) i7-4600U running linux with 16 GB of RAM. We fixed the maximum CPU time to 5 hours. We have tested our approach on several instances derived from SNDlib ${ }^{1}$ and TSPlib ${ }^{2}$ based topologies. The test set consists in complete graphs whose edge weights are the rounded euclidian distance between the edge's vertices. The tests were performed for $k=3,4,5$. In all our experiments, we have used the reduction operations described above. To start the optimization we consider the following linear program

$$
\begin{array}{ll}
\min \sum_{e \in E} c(e) x(e) & \\
x\left(\delta_{G}(u)\right) \geq k & \text { for all } u \in V, \\
x\left(\delta_{G \backslash Z}(u)\right) \geq 1 & \text { for all } u \in V ; Z \subseteq V ;|Z|=k-1, \\
0 \leq x(e) \leq 1 & \text { for all } e \in E .
\end{array}
$$

The inequalities previously described are separated in the following order: cut inequalities (3), node-cut inequalities (4), SP-partition inequalities (6), $F$-partition inequalities (8) and node-partition inequalities (7). The experimental results are summerized in the following tables.

[^0]| Instance | \#EC | \#NC | \#FNPC | \#SPC | \#NPC | COpt | Gap(\%) | NSub | CPU |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| schemal_8 | 0 | 284 | 0 | 1 | 2 | 146 | 0.00 | 1 | 0:00:01 |
| dfn_bwin_10 | 0 | 0 | 0 | 0 | 0 | 44 | 0.00 | 1 | 0:00:01 |
| di-yuan_11 | 4 | 92 | 4 | 3 | 1 | 2731 | 0.00 | 1 | 0:00:01 |
| dfn_gwin_12 | 17 | 693 | 6 | 6 | 3 | 47 | 0.00 | 1 | 0:00:05 |
| polska_12 | 7 | 121 | 0 | 5 | 0 | 51 | 0.00 | 1 | 0:00:04 |
| abilene_12 | 20 | 1699 | 3 | 8 | 3 | 214 | 0.00 | 1 | 0:00:06 |
| burma_14 | 19 | 3332 | 8 | 3 | 1 | 62 | 0.03 | 5 | 0:00:30 |
| nobel-us_14 | 11 | 837 | 6 | 6 | 9 | 219 | 0.05 | 13 | 0:00:28 |
| atlanta_15 | 23 | 34 | 10 | 2 | 3 | 3265 | 0.00 | 1 | 0:00:30 |
| newyork_16 | 19 | 58 | 3 | 4 | 4 | 3809 | 0.00 | 1 | 0:00:39 |
| ulysses16_16 | 22 | 5844 | 24 | 8 | 5 | 132 | 0.00 | 1 | 0:02:20 |
| nobel_germany_17 | 40 | 1283 | 5 | 8 | 4 | 53 | 0.00 | 1 | 0:01:46 |
| geant_22 - | 78 | 2851 | 36 | 16 | 5 | 375 | 0.14 | 59 | 0:53:49 |
| ulysses22_22 | 44 | 22444 | 8 | 7 | 9 | 141 | 0.00 | 1 | 0:13:33 |
| tal_24 | 46 | 520 | 11 | 7 | 2 | 3035 | 0.02 | 8 | 0:27:35 |
| france_25 | 71 | 807 | 8 | 14 | 1 | 3254 | 0.39 | 17 | 1:03:55 |
| janos-us_26 | 60 | 29258 | 42 | 13 | 3 | 282 | 0.01 | 12 | 1:40:27 |
| sun_27 | 51 | 936 | 15 | 6 | 0 | 4771 | 0.02 | 8 | 1:12:58 |
| norway_27 | 48 | 1214 | 52 | 7 | 6 | 6864 | 2.32 | 2 | 2:02:07 |
| bays_29 | 66 | 227 | 22 | 8 | 6 | 14791 | 3.1 | 6 | 2:03:52 |
| india_35 | 18 | 270 | , | 3 | 0 | 489 | 1.45 | 2 | 2:04:21 |
| pioro_40 | 11 | 546 | 0 | 2 |  | 5637 | 0.00 |  | 0:42:07 |
| berlin_52 | 95 | 914 | 14 | 83 | 0 | 16524 | 0.09 | 6 | 3:14:23 |
| eil_76 | 85 | 1674 | 9 | 142 | 1 | - | 0.12 | 6 | 5:00:00 |

TABLE 1. RESULTS FOR $k=3$

| Instance | \#EC | \#NC | \#FNPC | \#SPC | \#NPC | COpt | Gap(\%) | NSub | CPU |
| :--- | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| schema1_8 | 0 | 0 | 0 | - | 0 | 207 | 0.00 | 1 | $0: 00: 01$ |
| dfn_bwin_10 | 0 | 0 | 0 | - | 0 | 44 | 0.00 | 1 | $0: 00: 01$ |
| di-yuan_11 | 4 | 92 | 4 | - | 1 | 2731 | 0.00 | 1 | $0: 00: 01$ |
| dn_gwin_12 | 0 | 116 | 2 | - | 0 | 65 | 0.00 | 1 | $0: 00: 02$ |
| polska_12 | 0 | 1276 | 14 | - | 0 | 72 | 0.00 | 1 | $0: 00: 02$ |
| abilene_12 | 0 | 1252 | 6 | - | 2 | 305 | 0.00 | 1 | $0: 00: 03$ |
| burma_14 | 0 | 3966 | 3 | - | 0 | 85 | 0.00 | 1 | $0: 00: 12$ |
| nobel-us_14 | 0 | 6168 | 9 | - | 0 | 288 | 0.00 | 1 | $0: 00: 14$ |
| atlanta_15 | 0 | 72 | 2 | - | 0 | 4615 | 0.00 | 1 | $0: 00: 25$ |
| newyork_16 | 0 | 60 | 4 | - | 0 | 5462 | 0.00 | 1 | $0: 00: 20$ |
| ulysses16_16 | 0 | 45865 | 0 | - | 3 | 185 | 0.05 | 4 | $0: 01: 39$ |
| nobel_germany_17 | 20 | 4632 | 10 | - | 0 | 73 | 0.00 | 1 | $0: 03: 51$ |
| geant_22 | 4 | 118126 | 0 | - | 0 | 521 | 0.00 | 1 | $0: 11: 50$ |
| ulysses22_22 | 0 | 185103 | 0 | - | 0 | 196 | 0.00 | 1 | $0: 09: 46$ |
| ta1_24 | 18 | 5986 | 8 | - | 0 | 4387 | 0.00 | 1 | $0: 37: 00$ |
| france_25 | 4 | 0 | 1 | - | 0 | 4692 | 0.39 | 14 | $0: 06: 44$ |
| janos-us_26 | 24 | 15859 | 12 | - | 0 | 390 | 0.00 | 1 | $1: 22: 40$ |
| sun_27 | 0 | 9172 | 74 | - | 0 | 6867 | 0.00 | 1 | $0: 21: 31$ |
| norway_27 | 12 | 25377 | 6 | - | 5 | 8257 | 0.00 | 1 | $1: 36: 20$ |
| bays_29 | 4 | 12178 | 36 | - | 0 | 20945 | 0.00 | 1 | $1: 00: 38$ |
| india_35 | 25 | 4165 | 7 | - | 0 | 547 | 6.45 | 2 | $2: 01: 59$ |
| pioro_40 | 18 | 598 | 4 | - | 0 | 8096 | 0.00 | 1 | $0: 31: 14$ |
| berlin_52 | 145 | 1045 | 19 | - | 0 | 18268 | 0.05 | 3 | $3: 14: 23$ |
| eil_76 | 34 | 1832 | 8 | - | 0 | 971 | 0.07 | 2 | $2: 24: 32$ |

TABLE 2. RESULTS FOR $k=4$

| Instance | \#EC | \#NC | \#FNPC | \#SPC | \#NPC | COpt | Gap(\%) | NSub | CPU |
| :--- | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| schema1_8 | 0 | 576 | 0 | 0 | 0 | 284 | 0.00 | 1 | $0: 00: 01$ |
| dfn_bwin_10 | 0 | 2600 | 0 | 0 | 0 | 81 | 0.00 | 1 | $0: 00: 01$ |
| dfn_gwin_12 | 9 | 5129 | 11 | 0 | 0 | 88 | 0.00 | 1 | $0: 00: 19$ |
| polska_12 | 0 | 15456 | 0 | 1 | 0 | 96 | 0.02 | 3 | $0: 00: 21$ |
| abilene_12 | 0 | 21027 | 0 | 0 | 2 | 437 | 0.05 | 6 | $0: 00: 39$ |
| burma_14 | 6 | 41956 | 2 | 0 | 2 | 111 | 0.01 | 3 | $0: 01: 52$ |
| nobel-us_14 | 13 | 50884 | 1 | 1 | 3 | 409 | 0.12 | 5 | $0: 02: 59$ |
| atlanta_15 | 15 | 32080 | 20 | 0 | 1 | 6239 | 0.00 | 1 | $0: 13: 44$ |
| newyork_16 | 0 | 44184 | 0 | 0 | 0 | 7422 | 0.00 | 1 | $0: 01: 31$ |
| ulysses_16_16 | 0 | 133950 | 2 | 2 | 4 | 244 | 0.00 | 1 | $0: 08: 34$ |
| nobel_germany_17 | 16 | 66232 | 68 | 0 | 0 | 100 | 0.12 | 5 | $1: 50: 34$ |
| ulysses22_22 | 2 | 186516 | 0 | 1 | 2 | 258 | 0.02 | 2 | $2: 07: 16$ |
| ta1_24 | 0 | 435920 | 0 | 0 | 0 | 5915 | 0.00 | 1 | $0: 47: 17$ |
| france_25 | 0 | 21284 | 0 | 0 | 0 | 6439 | 0.91 | 5 | $2: 23: 00$ |
| janos-us_26 | 1 | 786529 | 0 | 0 | 0 | 52 | 5.5 | 6 | $2: 40: 41$ |
| snn_27 | 0 | 29916 | 1 | 0 | 0 | 9341 | 0.06 | 7 | $2: 23: 55$ |
| norway_27 | 0 | 29946 | 1 | 0 | 0 | 11149 | 0.65 | 7 | $2: 23: 55$ |
| bays_29 | 2 | 40972 | 0 | 0 | 0 | 28411 | 1.3 | 2 | $2: 12: 12$ |
| india_35 | 0 | 41344 | 0 | 0 | 0 | 638 | 2.91 | 4 | $1: 46: 04$ |
| pioro_40 | 8 | 1342 | 7 | 0 | 0 | 11756 | 0.25 | 4 | $0: 58: 24$ |
| berlin_52 | 76 | 3451 | 25 | 0 | 0 | 21763 | 0.15 | 5 | $4: 14: 23$ |
| st_70 | 4 | 847 | 21 | 0 | 0 | - | 9.12 | 1 | $5: 00: 00$ |
|  |  |  |  |  |  |  |  |  |  |

TABLE 3. Results For $k=5$

Each instance is given by its name followed by an extension representing the number of nodes of the graph. The other entries of the table are: The connectivity $(k)$, the number of generated cuts, for inequalities (3) (\#EC) and (4) (\#NC), respectively, the number of generated $F$-nodepartition inequalities (8) (\#FNPC), the number of generated SP-partition inequalities (6) (\#SPC), the number of generated node-partition inequalities (7) (\#NPC), the weight of the optimal solution obtained (COpt), the Gap, that is the
relative error between the best upper bound (the optimal solution if the problem has been solved to optimality) and the lower bound obtained at the root node of the Branch-and-Cut tree, without using the additional valid inequalities (Gap_1), and by using them (Gap_2), the number of subproblems in the Branch-and-Cut tree (NSub), the total CPU time in h:min:sec, without using the valid inequalities (CPU_1), and by using them (CPU_2).

We have tested our Branch-and-Cut algorithm for differents connectiviy types. We first considered the case where $k=3$. The results are summarized in Table 1 . We can see from Table 1 that our Branch-and-Cut solved all the instances to optimality within the time limit of 5 hours except the last one. Moreover most of the instances have been solved in the cutting plane phase. We also notice that the relative error between the lower bound at the root node of the Branch-and-Cut tree and the best upper bound (Gap) is less than $1 \%$ for most of the instances. We also observe that our separation procedures detected an important number of violated SP-partition and specially $F$-partition inequalities, which are very efficient in the resolution of the problem.

Our second series of experiments concerns the $k$ NCSP with $k=4,5$. The results are given in Table 2 for $k=4$ and Table 3 for $k=5$. When $k$ is even, the SP-partition inequalities are redundant with respect to the cut inequalities (3). Thus we don't consider these inequalities in the resolution process for $k=4$, and therefore they do not appear in Table 2.

First we can see that for $k=4$, the CPU time is smaller than the one when $k=3$. Moreover 19 instances over 24 have been solved in the cutting plane phase. A few number of violated node-partition inequalities are detected. However a large number of $F$-partition inequalities is generated. Thus these inequalities are very efficient for solving the $k \mathrm{NCSP}$ when $k$ is even. Thus it appears that the $k$ NCSP is easier to solve when $k$ is even, and this is also confirmed by the results of Table 3. We can remark that the CPU time for all the instances when $k=5$ is higher than that when $k=4$. For instance, the test problem france_25 has been solved in 2h 23 mn when $k=5$, whereas only 6 minutes were needed to solve it for $k=4$.

| Instance | Gap1(\%) | Gap2(\%) | Gap_ECSP(\%) | CPU_1 | CPU_2 | CPU_ECSP |
| :--- | :---: | :---: | :---: | :---: | :---: | :---: |
| schema1_ | 0.02 | 0.00 | - | $0: 00: 06$ | $0: 00: 01$ | - |
| polska_12 | 0.05 | 0.00 | - | $0: 00: 28$ | $0: 00: 04$ | - |
| burma_14 | 0.12 | 0.03 | 0.00 | $0: 01: 54$ | $0: 00: 30$ | $0: 00: 01$ |
| nobel_germany_17 | 2.37 | 0.00 | - | $0: 08: 01$ | $0: 01: 46$ | - |
| geant_22 | 4.14 | 0.14 | - | $0: 01: 11$ | $0: 53: 49$ | - |
| ta1_24 $_{\text {france_25 }}^{\text {janos-us_26 }}$ | 3.21 | 0.02 | 0.01 | $1: 01: 51$ | $0: 27: 35$ | $0: 00: 01$ |
| norway_27 | 2.94 | 0.39 | 0.02 | $1: 51: 46$ | $1: 03: 55$ | $0: 00: 02$ |
| india_35 | 1.83 | 0.01 | - | $2: 02: 08$ | $1: 40: 27$ | - |
| pioro_40 | 6.51 | 2.32 | - | $2: 44: 36$ | $2: 02: 07$ | - |
| berlin_52 | 5.43 | 1.45 | 0.13 | $3: 33: 12$ | $2: 04: 21$ | $0: 00: 02$ |
| eil_76 | 3.43 | 0.00 | - | $2: 42: 51$ | $0: 42: 07$ | - |

TABLE 4. COMPARISON OF RESULTS FOR $k=3$

Figures 2, 3 and 4 give the optimal solutions of the instance "france_25" when $k=3,4,5$, respectively.

To evaluate the impact of the $F$-node-partition inequalities and the other additional inequalities, we tried to solve the $k$ NCSP by only separating the basic inequalities. Figure

| Instance | Gap1(\%) | Gap2(\%) | Gap_ ECSP(\%) | CPU_1 | CPU_2 | CPU_ ECSP |
| :--- | :---: | :---: | :---: | :---: | :---: | :---: |
| schema1_8 $^{8}$ | 0.03 | 0.00 | - | $0: 00: 04$ | $0: 00: 01$ | - |
| polska_12 | 0.01 | 0.00 | - | $0: 00: 04$ | $0: 00: 02$ | - |
| burma_14 | 0.15 | 0.00 | 0.00 | $0: 00: 28$ | $0: 00: 12$ | $0: 00: 01$ |
| nobel_germany_17 | 0.62 | 0.00 | - | $0: 04: 21$ | $0: 03: 51$ | - |
| geant_22 | 0.76 | 0.00 | - | $0: 15: 31$ | $0: 1150$ | - |
| ta1_24 | 0.93 | 0.00 | - | $0: 45: 41$ | $0: 37: 00$ | - |
| france_25 | 0.89 | 0.39 | 0.00 | $0: 26: 17$ | $0: 06: 44$ | $0: 00: 02$ |
| janos-us_26 | 3.62 | 0.00 | 0.00 | $2: 00: 01$ | $1: 22: 40$ | $0: 00002$ |
| norway_27 | 1.09 | 0.00 | 0.00 | $2: 03: 57$ | $1: 36: 20$ | $0: 00: 01$ |
| india_35 | 13.64 | 6.45 | 0.00 | $2: 45: 19$ | $2: 01: 59$ | $0: 00: 01$ |
| pioro_40 | 4.98 | 0.00 | 0.00 | $2: 00: 01$ | $0: 31: 14$ | $0: 00: 03$ |
| berlin_52 | 9.36 | 0.05 | 0.00 | $4: 23: 49$ | $3: 14: 23$ | $0: 00: 01$ |
| eil_76 | 6.48 | 0.07 | - | $5: 00: 00$ | $2: 24: 32$ | - |

TABLE 5. COMPARISON OF RESULTS FOR $k=4$

| Instance | Gap1(\%) | Gap2(\%) | Gap_ECSP(\%) | CPU_1 | CPU_2 | CPU_ECSP |
| :--- | :---: | :---: | :---: | :---: | :---: | :---: |
| schema1_8 | 0.02 | 0.00 | - | $0: 00: 03$ | $0: 00: 01$ | - |
| polska_12 | 0.03 | 0.02 | - | $0: 00: 58$ | $0: 00: 21$ | - |
| burma_14 | 0.02 | 0.01 | 0.00 | $0: 03: 22$ | $0: 01: 52$ | $0: 00: 01$ |
| nobel_germany_17 | 0.34 | 0.12 | - | $2: 03: 37$ | $1: 50: 34$ | - |
| ta1_24 | 0.27 | 0.00 | - | $0: 59: 57$ | $0: 47: 17$ | - |
| france_25 | 1.22 | 0.91 | 0.00 | $2: 31: 21$ | $2: 23: 00$ | $0: 00: 01$ |
| janos-us_26 | 6.02 | 5.5 | - | $2: 58: 38$ | $2: 40: 41$ | - |
| sun_27 | 0.92 | 0.06 | - | $3: 52: 14$ | $2: 23: 55$ | - |
| norway_27 | 2.68 | 0.65 | 0.00 | $2: 54: 37$ | $2: 23: 55$ | $0: 00: 01$ |
| india_35 | 4.82 | 2.91 | 0.00 | $2: 37: 19$ | $1: 46: 04$ | $0: 00: 01$ |
| pioro_40 | 3.29 | 0.25 | - | $2: 04: 37$ | $0: 58: 24$ | - |
| berlin_52 | 2.62 | 0.15 | 0.00 | $5: 00: 00$ | $4: 14: 23$ | $0: 00: 01$ |

TABLE 6. COMPARISON OF RESULTS FOR $k=5$

5 presents a fractional solution obtained at the root node using additional valid inequalities, whereas Figure 6 gives the solutions without these inequalities. We can see that without the valid inequalities, we have more edges with fractional values. Thus without additional constraints, the problem needs more branching. Moreover, the computional time is higher as it can be seen in Tables 4, 5 and 6. CPU_1 is more important that CPU_2, and Gap_1 is higher than Gap_2.

| Instance | \#EC | \#NC | \#FNPC | \#SPC | \#NPC | COpt | Gap(\%) | NSub | CPU |
| :--- | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| abilene_12 | 20 | 2211 | 0 | 3 | 2 | 214 | 1.29 | 12 | $0: 00: 18$ |
| nobel-us_14 | 29 | 775 | 4 | 7 | 7 | 219 | 0.57 | 44 | $0: 01: 15$ |
| atlanta_15 | 16 | 143 | 16 | 1 | 1 | 3265 | 0.15 | 3 | $0: 01: 03$ |
| nobel_germany_17 | 83 | 5607 | 217 | 24 | 17 | 53 | 1.3 | 21 | $0: 14: 52$ |
| ulysses22_22 | 49 | 22633 | 5 | 10 | 15 | 141 | 0.74 | 10 | $0: 21: 08$ |
| janos_us_26 | 42 | 35782 | 26 | 2 | 0 | 282 | 1.45 | 26 | $3: 1453$ |
| sun_27 | 41 | 910 | 29 | 8 | 0 | 4771 | 0.87 | 6 | $3: 31: 11$ |
| noway_27 | 48 | 1214 | 52 | 7 | 6 | 6864 | 2.32 | 2 | $2: 02: 07$ |
| bays_29 | 66 | 227 | 22 | 8 | 6 | 14791 | 3.1 | 6 | $2: 03: 52$ |
| india_35 | 18 | 270 | 9 | 3 | 0 | 489 | 1.45 | 2 | $2: 04: 21$ |
| pioro_40 | 33 | 725 | 1 | 5 | 2 | - | 7.25 | 14 | $5: 00: 00$ |

TABLE 7. RESULTS FOR $k=3$ WITHOUT REDUCTION OPERATIONS

We also evaluated the impact of the reduction operations $\theta_{1}, \ldots, \theta_{6}$ on the separation procedures. We tried to solve the $k$ NCSP, for $k=3$, without using these operations. The results are given in Table 7. Observe that the CPU time increased for most of the instances. For instance, without the reduction operations, the instance pioro_ 40 has been solved to optimality after 5 hours. Whereas with the operations, it has been solved in 42 mn 07 s . Also, the CPU time for the instances janos-us_26 and sun_27 increased from 1 hour to more than 3 hours. Moreover, we remark that when we use the reduction operations, we generate more SP -partition, $F$ partition and node-partition inequalities and less nodes in the Branch-and-Cut tree than when we use them. This proves that our heuristics, used to separate the valid inequalities, are less efficient without the reduction operations. It then appears that the reduction operations play an important role in the resolution of the problem. They permit to much


Figure 2. Solution of the $k \mathrm{NCSP}$ for $k=3$


Figure 3. Solution of the $k$ NCSP for $k=4$
accelerate its resolution.
We also compared the results of the $k$ NCSP with those of the $k$-Edge Connected Subgraph Problem ( $k$ ECSP). Both problems are easier to solve when $k$ is even. However, although the $k$ ECSP is easier to solve when $k$ increases with the same parity, the $k N C S P$ is not. This can be explaned by the fact that our separation procedure for the additional node-cut inequalities requires $C_{|V|}^{k-1}|V|-1$ maximum flow computations, it will then take more time to run through the combination of $k-1$ nodes of the graph when $k$ increases.

## 7. Conclusion

In this paper we have studied the $k$-node-connected subgraph problem with high connectivity requirement, that is, when $k \geq 3$. We have presented some classes of valid inequalities and described some conditions for these inequalities to be facet defining for the associated polytope. Using this, we devised a Branch- and-Cut algorithm for the problem. This algorithm uses some reduction operations, and has been tested on SNDlib and TSPlib based instances.


Figure 4. Solution of the $k$ NCSP for $k=5$


Figure 5. Fractional solution with valid inequalities

For future work, we can more investigate the structural properties of the linear relaxation and study the problem when a bound is considered on the connectivity paths.

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Figure 6. Fractional solution without valid inequalities
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