ANALYSIS AND PERFORMANCE MEASUREMENT OF EXISTING SOLUTION METHODS OF QUADRATIC ASSIGNMENT PROBLEM

Morteza KARAMI¹, Sadegh NIROOMAND², Nima MIRZAEI², Bela VIZVARI¹

¹ Department of Industrial Engineering, Eastern Mediterranean University, North Cyprus, Turkey Email: <u>m.morteza01@yahoo.com</u> Email: <u>bela.vizvari@emu.edu.tr</u>

² Department of Industrial Engineering, Istanbul Aydin University, Istanbul, Turkey Email: <u>sadeghniroomand@aydin.edu.tr</u> Email: <u>nimamirzaei@aydin.edu.tr</u>

Abstract- Quadratic Assignment Problem (QAP) is known as one of the most difficult combinatorial optimization problems that is classified in the category of NP-hard problems. Quadratic Assignment Problem Library (QAPLIB) is a full database of QAPs which contains several problems from different authors and different sizes. Many exact and meta-heuristic solution methods have been introduced to solve QAP. In this study we focus on previously introduced solution methods of QAP e.g. Branch and Bound (B&B), Simulated Annealing (SA) Algorithm, Greedy Randomized Adaptive Search Procedure (GRASP) for dense and sparse QAPs. The codes of FORTRAN for these methods were downloaded from QAPLIB. All problems of QAPLIB were solved by the abovementioned methods. Several results were obtained from the computational experiments part. The Results show that the Branch and Bound method is able to introduce a feasible solution for all problems while Simulated Annealing Algorithm and GRASP methods are not able to find any solution for some problems. On the other hand, Simulated Annealing and GRASP methods have shorter run time comparing to the Branch and Bound method. In addition, the performance of the methods on the objective function value is discussed.

Keywords: Quadratic Assignment Problem, Quadratic Assignment Problem Library, Branch and Bound, Simulated Annealing, Greedy Randomized Adaptive Search Procedure

1. INTRODUCTION

The aim of Quadratic Assignment Problem (QAP) is to assign a set of given tasks (say set 1) to another set of given tasks (say set 2) with a given assignment cost/benefit matrix in order to minimize/maximize total cost/benefit of the assignments. This problem is restricted to assign each task of set 1 to only one task of set 2 and also only one task of set 1 can be assigned to each task of set 2 by the use of binary variables. QAP has many applications in the real world where, the aim is to assign a set of jobs (set 1) to a set of machines/workers (set 2) with a given matrix including cost of assignment of each job to each machine/worker in order to decrease the total assignment cost. The aim is to assign a set of facilities (set 1) to a set of given and fixed locations (set 2) with given flow matrix of facilities and distance matrix of locations in order to decrease the cost of assignment that is calculated by multiplying the distance of a pair of location and the

flow between their related facilities for all possible pairs of locations. In addition to the above-mentioned assignment problems, QAP may be used as a mathematical formulation for the placement problem of interconnected electronic components onto an integrated circuit board or on an electronic microchip, which is a part of computer aided design in the electronics industry. QAP is an NP-hard problem. The Branch and Bound (B&B) method is a well-known exact method for solving QAPs. The method is used in most of optimization software e.g. Lingo, Xpress, Cplex, etc. This method can be more effective for solving OAPs where some linearization techniques are used to linearize the quadratic terms of objective function. The methods were effective to reduce the running time of the problem (see He et al. (2012))

1.1 QAP applications

Koopmans and Beckmann in 1975 were the first proposers of quadratic assignment problems as a mathematical model connected to the location of economic activities. After that it was shown in difference practical application: (Steinberg, 1961) used the QAP to show the optimal placement of computer element on the backboard wiring; (Dickey & 1972) done the Campus building Hopkins, arrangement by using QAP. (Francis & White, 1974) used OAP for assign some facilities (police posts, supermarkets, schools and so on) to best location in order to have the best service. The QAP is used to find the best place for typewriter keyboard and control panel by (Pollatschek, Gershoni, & Radday, 1976). Quadratic assignment, as a general data analysis strategy, is defined by (Hubert & Schulz, 1976). (Elshafei, 1977) utilized the quadratic assignment problem for the Hospital planning. (Krarup & Pruzan, 1978) applied computer aided layout design to archeology. also (Rabak & Sichman, 2003) and (Miranda et al. 2005) studied the best place of electronic elements. (Wess & Zeithofer, 2004) studied On the phase coupling problem between data memory layout generation and address pointer assignment. Generally, because of more benefit and importance of QAP in different industry and place, a lot of papers have pressed and new techniques for these problems created until now and will be continue in future.

1.2 Resolution algorithms for solving QAP

Two general algorithms usually are used for solving optimization problems and specially QAP. The first one is exact algorithm and the second algorithm is heuristic. The most important strategies of these two methods can be explained in a short way as follows. The rest of the algorithms were not used in this project and mentioned only in order to show the vast application of QAP. The following are some exact algorithm that is used for solving QAP in optimization problem.

- **Branch-and-Bound algorithm (B&B)**: The B&B is one of the well-known and most frequently used methods for solving this kind of optimization problems.
- **Dynamic programming algorithm**: This algorithm is used for some special instances that the flow matrix (matrix B) is the adjacency matrix of a tree. (Christofides & Benavent, 1989) were the first introducers that studied and used this algorithm to the relaxed instances. After that this algorithm was improved and (Urban, 1998) used the framework of dynamic programming to obtain an optimal solution procedure.

- *Cutting plane algorithm*: Bazaraa and Sherali in 1979 were the first introducer of this algorithm that at the beginning did not give a good result. This algorithm only used to small size of problems by (Kaufman & Broeckx, 1978) and (Burkard & Bonniger, 1983). In two decades later for solving on computer motherboard design problem used Bender decomposition method by (Miranda, Luna, Mateus, & Ferreira, 2005).
- **Branch-and-cut algorithm:** It is a modified version of the B&B idea. First it was applied by (Padberg & Rinaldi, 1991) for solving symmetric matrices. (Junger & Kaibel, 2000, 2001a,b) and (Blanchard, Elloumi, Faye, & Wicker, 2003) were some of the researchers that improved and applied this algorithm.

1.3 Heuristic and metaheuristics algorithms

The heuristic method does not assure that the best solution achieved is optimal or not. This algorithm is classified in three parts: The first one is a constructive method that first time proposed by (Gilmore, 1962) and in the future developed and used by some other researchers as (Arkin, Hassin, & Sviridenko, 2001) (Gutin & Yeo, 2002). The second class is a limited enumeration that assures the obtain solution value is optimum if that obtain value go to the end of the enumerative procedure. The third and last class of heuristic algorithms that includes most of the Quadratic Assignment Problems is improvement methods. The procedure of this method is parallel with the local search method, and it starts with a feasible solution and attempt to make it better (Mills, Tsang, & Ford, 2003). The heuristic algorithms were just used for particular numerical problem before 1990s. However, at the end of 1990s some general algorithms were introduced and it is named metaheuristics. Several of most important techniques that were used in assignment problem field are as follow:

- Simulated Annealing algorithms(SA): This is one of the good and useful methods for solving NP hard problems, like as QAP. The SA method is a metaheuristic optimization method to solve combinatorial optimization problems. This method was introduced by (Kirkpatrick et al. 1983).
- *Genetic Algorithms*: for QAP classified in two phases, the first phase is finding the starting population by saving the best solution of each iteration. And the second phase is using Genetic Algorithms to achieve the optimal solution. For more information about

the genetic procedure can see the published paper about this algorithm.

- Scatter search: Glover in 1977 was the first introducer of this method for integer programming instances. This method also contains two phases, the first phase is investigate a pleasant solution and called initial phase and the evolutionary phase (the second phase) is continue and repeat this process until achieve to a stop criterion. (Cung, Mautor, Michelon, & Tavares, 1997) studied and applied this method for the QAP instances.
- **Tabu search algorithm**: This algorithm is used to integer programming problems. Glover in (1989 a,b) was the researcher who introduced this algorithm.
- Greedy Randomized Adaptive Search Procedure (GRASP): It is a good method that mixes lot of favorable properties of other heuristics. In GRASP can select number of iterations as each iteration includes two steps, a first one is construction and the second is local search. Each iteration gives a special solution and the best solution from all iterations is selected for the final solution of the main problem (Pardalos & Crouse, 1989).

2. SELECTED METHOD FOR SOLVING QAP 2.1 Branch and bound

In this method the solution status at any point is described by an unexplored subset and the best solution which founded so far. Only one subset exist initially (say complete solution space) and the best solution value obtained so far is infinity. The nodes in search tree represent unexplored subspaces and they contain the root initially. Three main step of iteration can be classified as: Choosing the node, computing the bound and final branching. Figure 1; represent the first step and initial condition (Clausen, 1999). The procedure continues with choosing the next node. The first action will be branching if sub-problem selected according to the bound value. For each subspace which had single solution we keep this solution and then make comparison with the current solution and save the best one. If it does not contain any single solution, bounding function calculation and comparison with current best solution should be made. The subspace can be discarded completely if it is founded that the optimal solution cannot be reached through the subspace, otherwise it must be saved (Clausen, 1999). When the solution space explored completely the procedure ends and what saved in "current best" will be the optimal solution.



Figure 1: Illustration of the search space of B&B

Branch and Bound method for QAP classified in three steps:

- Single assignment problem ((Gilmore, 1962), (Lawler, 1963))
- Pair assignment algorithms ((Gavett & Plyter, 1994), (Land, 1963), (Nugent, Vollmann, & Ruml, 1969))
- Relative positioning algorithm ((Mirchandani & Obata, 1979))

Roucairol in 1987 and Pardalos were the first researchers who introduced B&B algorithms for quadratic assignment problem, but they just worked on instances of size n 15. This algorithm was developed further on in one decade later by many researchers, such as (Gendronu & Grainic, 1994), (Feo & Resende, 1995) and (Pardalos, Resende and Ramakrishnan, 1995).

2.2 Simulated annealing (SA)

This algorithm has been applied to many layout problems e.g. (Peng, Huanchen, & Dongme, 1996) and (Jingwei, Ting, Husheng, Jinlin, & Ming, 2012), etc. The SA algorithm is based on randomization techniques and works as a probabilistic local search method. Generally the SA applies an iterative improvement algorithm to a predetermined initial solution and its objective function value. The SA with continues stage can be used to find and improve the local optimization algorithm. Also we can achieve to the local optimization algorithm by generating of all solutions in the neighborhood of the current solution. Local Search evaluates the neighbor according to the optimization criterion and selects it if it is better than the current solution, otherwise rejects the neighbor. This procedure continues until that the all or maximum number of the trials was checked and is not able to improve the solution. The SA is differ from local

optimization, in SA we can accept solution \hat{A} if it is better than solution A or worse than A. It depends on Boltzmann's law that uses to determine this acceptance probability that is shown as follow (Singh & Sharma, 2006):

 $p(accept) = e^{-\Delta z/bt}$

The objective function value of the solutions obtained by SA algorithm usually is close to optimal value. The Simulated Annealing algorithm consists of the following steps:

> Step 1: For first solution of SA we choose initial solution 'i' randomly.

Step 2: An initial temperature should be chosen ($T_i > 0$).

Step 3: Then we should select the temperature updating function i.e. cooling (or annealing) schedule.

Step 4: The epoch length function should be selected.

Step 5: Put temperature change counter (t) and epoch length counter (1) equal zero.

Step 6: By replacing two facilities compute solution Á in the neighborhood of A.

Step 7: Compute z = z(A) - z(A)

Step 8: If $z \ge 0$ go to step 9, otherwise replace a with $\mathbf{\hat{A}}$ and go to step 10.

Step 9: If random (0,1) < $\exp(-\Delta z/bt)$ then Á=A

Step 10: 3 last step (7 to 9) repeat until l=Q (the maximum Q (the number of trial) for which the temperature is 't')

Step 11: Generate and find the next temperature according to step 3 so that the function will be change and again repeat step 6 till 9 for the new temperature.

Step 12: We should do all of steps again until the stopping criteria becomes true.

In SA procedure b is a Botzmann's constant and parameter, t is called temperature that can change according to some annealing schedule and also $T_l <$ $t < T_F(\overline{T_I} \text{ is the initial and } T_F \text{ is final temperatures}$ respectively). For using SA method four factors must be selected: Initial temperature, Epoch length, Annealing (Cooling) schedule and finally termination criterion. (Singh & Sharma, 2006)

2.2.1 **Initial temperature**

A great initial temperature introduced by (Kirkpatrick, Gelatt Jr, & Vecchi, 1983) in optimizing by simulated annealing article that with probability 8% most of the solutions are accepted at the first stage of the SA procedure.

2.2.2 **Epoch** length

If we assume N_k be the epoch length parameter (i.e. the amount of trials to be done with the same temperature value). Some functions that refer to them are as follows:

Constant function: $N_k = \text{constant} (k = 0, 1, 2, ..., Q)$

Arithmetic function: : $N_k = N_{k-1} + \text{constant}$ (k = $0, 1, 2, \dots, Q$)

Geometric function: $N_k = \frac{N_{k-1}}{a}$ (a<1 and constant, k = 0,1,2,...,Q)

Exponential function: $N_k = \frac{constant}{\log(T_k)}$ (k = 0,1,2,...,Q)

Logarithmic function: $N_k = (N_{k-1})^{\frac{1}{a}}$ (a<1 and constant, k = 0, 1, 2, ..., Q)

Cooling schedule 2.2.3

A lot of functions for updating temperature are available in literature, but sum of the most important ones are as follows:

Arithmetic function: : $t_{k+1} = t_k - \text{ constant } (k =$ 0,1,2,...,Q)

Geometric function: $t_{k+1} = \alpha t_k$ ($\alpha < 1, t_0 =$

 $\begin{aligned} & \text{function: } t_{k+1} = a_{t_k} \quad (\alpha < t_1, \quad t_0 = T_1(constant), \ k = 0, 1, 2, \dots, Q) \\ & \text{Inverse function: } t_{k+1} = \frac{t_k}{t + \alpha t_k} \quad (\alpha < t_0, t_0 = T_1(constant), \ t_k = \frac{constant}{t_{k+1}}, \ k = 0, 1, 2, \dots, Q) \\ & \text{Logarithmic function: } t_k = \frac{constant}{\log(t_{k+2})} \ (k = 0, 1, 2, \dots, Q) \end{aligned}$

2.2.4 **Termination criterion**

In the literature lot of tests available and explained that some of them are as follows:

If we can't find any improvement in a certain amount of iterations;

If all of the iterations have been done;

If the previously defined number of acceptance for a given number of trials has not been obtained; If we reached the target temperature.

2.3 GRASP method

The GRASP procedure is shown on Figure 2: (Pardalos & Crouse, 1989)

```
procedure groop! ]
        ImputInstance();
        do stopping criterion not satisfied -
à
            ConstructGreedyHandom.zedSo.utios(solution);
            LocalSearch(solution)
4
5
            SaveSolution(solution, bestsolution);
6
7
        od:
        return(bestso_ition)
end grasp
```

Figure 2: General case for GRASP pseudo-code

In row number one we have inputs that consists two matrices, the flow matrix (F) and distance matrix (D). The stopping criterion in line 2 is a maximum number of iteration that we select or a solution value that we are satisfied or anything else. Line 3 is the construction step (shown in Figure 3) and line 4 is the local search step of GRASP procedure. In line 5 records the best solution until now and continue (Pardalos & Crouse, 1989). Figure 3 illustrate the summary of construction step. In this figure line 1 means that the construction step start with empty solution. In line 3 create a Restricted Candidate list (RCL). RCL means a list of best components, from that a selection will be created. The selecting random elements from RCL list is done in line 4. In line 5 the new solution is considered as the last solutions set with added s. The last elements (without added s) are computed in the greedy function, where the loop starting with a new RCL will be constructed.

proc	edure ConstructSolution(solution)
	solution={};
$\hat{2}$	do Solution is not complete
3	<pre>MakeRCL(RCL);</pre>
4	<pre>s=SelectRandomElement(RCL);</pre>
5	solution=solution $\cup \{e\}$;
б	AdaptCreedy(>,RCL);
ž –	od;
8	return(solution)
end (ConstructSolution;

Figure 3: GRASP construction step pseudo-code

The construction step can be implemented in two ways, one of them is sparse procedure and another one is dense procedure. Both of these procedures have similar function, but the most important thing is that the sparse procedure is considerably faster rather than dense procedure. This fasting is perceptible in our computations.

2.3.1 Initial construction phase for QAP

Each QAP instance consists of two $n \times n$ matrices which are the flow matrix $F = (f_{ij})$ and the distance matrix $D = (d_{ij})$. $f_{ij}d_{kl}$ is the transportation cost between facilities i and j if they are assigned to locations k and l. and are assumed the candidate list restriction parameters. Then the distance matrix elements classified in increasing order and flow matrix element classified in decreasing order that shown as follow:

$$\begin{aligned} & d_{k_1 l_1} \leq d_{k_2 l_2} \leq \dots & d_{k_m l_m} \\ & f_{l_1 j_1} \geq f_{l_2 j_2} \geq \dots & f_{l_m j_m} \end{aligned}$$

If $[\beta_m]$ is the minimum of d_{kl} elements and also $[\beta_m]$ is the maximum of f_{ij} elements, the corresponding cost is as follows:

 $f_{i_1j_1}d_{k_1t_1}$, $f_{i_2j_2}d_{k_2t_2}$, ..., $f_{i_{[\beta_m]}j_{[\beta_m]}}d_{k_{[\beta_m]}t_{[\beta_m]}}$ These costs are classified in increasing order and the cost corresponding to some couple assignment shown with each element. In in this phase according to two couple assignment, two selection elements take from the previous cost set. For complete implementation details about this phase can refer to (Li, Pardalos, & Resende, 1994).

2.3.2 Local search for QAP

In this step the current solution (s) is improved by investigating the neighborhood N(s) of that solution. QAP include n! permutation. First of all assume $\delta(p,q) = \{i | p(i) \neq q(i)\}$ is the difference between permutation p and permutation q and d(p,q) = $|\delta(p,q)|$ is the distance of this this two permutations. For different problems, many different ways are available to construct N(s). Some of the general ones are as follows (Li (1992)):

The reasonable neighborhood size: could be possible to investigate in the rational number of calculation.

Large variance in the neighborhood: show that the maximum distance of all of the permutations is large if a special neighborhood corclude all of the permutations p_1 , p_2 , ..., p_n . Connectivity in the neighborhood: it means that the sequential of permutation $\{p_k\}$ with small $\delta(p_k, p_{k+1})$ are available while we moving from permutation p_i to p_j (k = i, i + 1, ..., j - 1).

The k-exchange neighborhood is used for GRASP local search, which is as follows:

 $N_k(p) = \{q | d(p,q) \le k, 2 \le k \le n\}.$

The initial permutation p is used to start the k-exchange local search, and then all of the permutations generated by exchanging of k between each other The local optimum recorded according to the best permutation. The size of this neighborhood is p_k^n . If k = 2 then the neighbors are as follows:

$$\begin{array}{ll} m = 1 & q = (2,1,3,\ldots,n-2,n-1,n) \\ m = 2 & q = (3,2,1,\ldots,n-2,n-1,n) \\ m = p_k^n - 1 & q = (1,2,3,\ldots,n-1,n-2,n) \\ m = p_k^n & q = (1,2,3,\ldots,n-2,n,n-1) \end{array}$$

In looking for the neighborhood, the k-exchange local search processing mentioned above ceases when a better solution is achieved, and starts penetrating in the neighborhood until the most valued solution is found at the same manner. The First Decrement search is comparing to Complete Enumeration search, but Complete Enumeration checks all of the solution in neighborhood, and this procedure continues for the best outcome is suggested as before. However in both case a neighborhood completely search (according to p_k^n solution). But in GRASP procedure generally the initial permutation is in the good condition and the local search just search in few percent of the neighborhood (Pardalos & Crouse, 1989).

3. EXPERIMENTATION

3.1 Quadratic assignment problem library

In order to create a standard test set for QAP, in 1991 QAPLIB was established which is accessible for all researchers and all QAP instances that were available to the authors at that time, are included in it. Following the huge positive feedback and continuing demands from scientific community in 1994 Bukard, Karisch and Rendl provided a major update which was even accessible through anonymous ftp as well. Many new problem instances which were generated by researchers for their own testing purposed, were included in that update. In April 1996 QAPLIB was updated again. On one hand this update reflected on the big changes in electronic communication, which means, QAPLIB became a World Wide Web site, the QAPLIB Home Page. On the other hand, research activities around OAP were increased so much that another update was necessary and some recent (at that time) dissertations were added to the library. Some of the test instances were not solved optimally before, so another update released in June 2000 which contained new test instances and the optimal solutions for nonoptimally solved old problems. The next update was in January 2002 that again consists of new test instances and improvements on the best known feasible solutions, especially test the instances did not achieve to the optimal solution yet.

3.2 Problem instances

In this part we discuss the problem instances that are available in the QAPLIB. The size of instances are $12 \le n \le 256$, and four largest ones of size 128, 150(two instances) and 256. Instances of size n < 12 are not considered in the QAPLIB, because this size of problems can be solved so easily even without using any software. The problems that solved in the QAPLIB consists different parts:

n: is the size of the instance

A and B: are distance and flow matrices P: is a corresponding permutation

Sol: is an objective function value

Also the solution of the problems classified to two groups:

- 1) The problem instances where optimality is. Their optimal permutation is also provided.
- 2) The problem instances where optimality is not achieved. Their best known feasible solution and the gap relative to the best known lower bound are also provided.

This section presents certain numerical results for all of the instances in the QAPLIB (134 instances) were calculated with 4 different algorithms which have been explained in the previous section extensively. The calculations were made by FORTRAN software which is available in OAPLIB home page and FORTRAN codes were modified because the original codes was not appropriate for solving general sizes in the instances so the new codes supported different input size of the matrices. Maximum number of iterations for GRASP method was set to 100 times and the parameters = 0.25 and = 0.5 were initialized. 12 desktop computers with processors with Pentium® D 3.00 GHz and 960 Mb RAM with windows XP 32 bit as the operating system, were connected to a network and all runtimes correspond to the parallelized processors. Summary of all the experiments with 4 mentioned methods and the existing results in the literature are shown and compared in Table 1 in Appendix.

This table's columns, contains five parts. The data from first part was taken form QAPLIB home page and the other parts are the results obtained from the algorithms. The first part contains 3 columns. First column is the name of instances, which is abbreviation of author and size of the instance. The second column shows the feasible solution for all the instances and the ones that reached to the optimal solution were marked with (Opt) in gap column and the rest are the best known solution. The gaps in between best known solution and the currently known best lower bound were shown in column number 3. The other 4 parts of this table contain 3 columns each. The first one is the obtained feasible solution and the second column shows the runtime of the solution and the third column shows the Performance ratio. The best value among these four algorithms is bolded. The maximum runtime was set to 1 week and if during this 1 week the solution algorithm did not stop, it will drop the process and record the best know solution obtained by the algorithm(if there was not any solution, the square of the feasible solution marked by ()) and the runtime of these processes are shown by (1w). The value of performance ratio is obtained by dividing the obtained value with mentioned method by the best known value in the QAPLIB web page. If this value is less than one, it means that the obtained value found is better than the value in the QAPLIB web page. Otherwise, the values

which are closer to one are more reliable. In some of the instances (for example all part b of the Taillard instances), the volume and amount of data matrices and the solution were overclocked and in these cases, the compiler was not able to solve the instance. This problem mostly happens in a few of instances that were solved by GRASP algorithm. For example all of the Burkard instances, the Simulated Annealing method and both of GRASP algorithms can't find any solutions. The reason of this case is that the flow and distance matrices of Burkard instances are not symmetric and solving this kind of problem is difficult. The instances that faced this situation are marked with (N) and also for this kind of problem there is not any runtime and performance ratio. According to the results obtained in this research, about 63% of the solutions in Branch and Bound Algorithm (B&B) were equal or closest to QAPLIB solutions which compared to the other algorithms is the highest percentage. It shows that the accuracy and efficiency of Branch and Bound algorithm is at least twice compared to the other algorithms. The instances which were solved by B&B method reached the objective function value.

The reason for this is that unlike the other methods, B&B method is an exact algorithm and although it takes more time to solve the instances, it will give the objective function value. Based on the average runtimes of each algorithm that led to a feasible solution without taking the instances that did not attain a feasible solution in one week and stopped into the consideration, although the best solutions were obtained by Branch and Bound algorithm, but this algorithm is dependent to a long runtime and has the longest runtime for solving the instances among the other algorithms. The average runtime for this algorithm is more than 265 minutes per instance. This amount of runtime can effect to decision for select the method for QAP. Although the fastest solutions for instances are obtained by Simulated Annealing (with the average run time 0.3 second, but only 20% of the instances reach to best feasible solution by this algorithm. Both types of Grasp algorithms (Dense and Sparse) with the average runtime of 3.60 and 3.53 seconds and 35% and 33% of best feasible solutions, are of the most efficient methods for solving these problems. However, for all Bur and Lipa instances, because of the high volume of data, they do not have a good performance.

4. DISCUSSION OF THE RESULT AND CONCLUSION

The purpose of this research is to illustrate which of these four algorithms mentioned in the previous parts are more suitable for analyzing QABLIB's instances

with respect to runtime. According to the feasible solution that recorded in table 1, it can be concluded that, if the runtime is not a priority, the Branch and Bound algorithm is still one of the best algorithms for solving these kinds of optimization problems, but there is no guarantee when is the optimal solution achieve. And if the classification of these algorithms is made with respect to runtimes, the best method is Simulated Annealing with the average runtime of 0.3 seconds, but because this method is a heuristic method, there is no guarantee to reach the objective value. The solution time can be extremely long for large problem instances. Therefore it is possible that within a week the optimal solution is not achieved. Thus the B&B algorithm can be understood not only exact but heuristic method as well. Obviously if a more powerful processor and greater volume of Ram is used for this research, it will lead to a better runtimes.

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Appendix

	Table 1: Final results														
	(QAPLIB			B&B		Simulated annealing			GRAS	P(dense)		GRASP(sparse)		
#	Name	Feas. solution	Gap	Feas. solution	Time	P.r	Feas. solution	Time	p.r	Feas. solution	Time	p.r	Feas. solution	Time	p.r
1	Els19	17212548	Opt	17212548	0.08	1.0	18059476	0.03	1.0	17937024	0.09	1.0	17212548	0.09	1.0
2	Esc16a	68	Opt	68	2093.97	1.0	68	0.01	1.0	68	0.04	1.0	68	0.04	1.0
3	Esc16b	292	Opt	292	397366.63	1.0	292	0.03	1.0	292	0.06	1.0	292	0.05	1.0
4	Esc16c	160	Opt	160	10267.84	1.0	160	0.03	1.0	160	0.06	1.0	160	0.05	1.0
5	Esc16d	16	Opt	16	1785.50	1.0	16	0.03	1.0	16	0.04	1.0	16	0.03	1.0
6	Esc16e	28	Opt	28	7403.00	1.0	28	0.02	1.0	28	0.04	1.0	28	0.03	1.0
7	Esc16f	0	Opt	0	0.01	1.0	0	0.03	1.0	0	0.04	1.0	0	0.03	1.0
8	Esc16g	26	Opt	26	3343.61	1.0	26	0.02	1.0	26	0.06	1.0	26	0.03	1.0
9	Esc16h	996	Opt	996	35319.78	1.0	996	0.02	1.0	996	0.06	1.0	996	0.05	1.0
10	Esc16i	14	Opt	14	3090.97	1.0	14	0.03	1.0	14	0.06	1.0	14	0.05	1.0
11	Esc16j	8	Opt	8	4994.17	1.0	8	0.02	1.0	8	0.04	1.0	8	0.03	1.0
12	Esc32a	130	Opt	148	1w	1.1	154	0.03	1.2	136	0.40	1.0	140	0.25	1.1
13	Esc32b	168	Opt	168	1w	1.0	192	0.05	1.1	192	0.42	1.1	184	0.25	1.1
14	Esc32c	642	Opt	648	1w	1.0	642	0.05	1.0	642	0.40	1.0	642	0.23	1.0
15	Esc32d	200	Opt	210	1w	1.1	200	0.03	1.0	200	0.39	1.0	200	0.23	1.0
16	Esc32e	2	Opt	2	1w	1.0	2	0.03	1.0	2	0.29	1.0	2	0.19	1.0
17	Esc32g	6	Opt	10	1w	1.7	6	0.03	1.0	6	0.31	1.0	6	0.20	1.0
18	Esc32h	438	Opt	470	1w	1.1	438	0.03	1.0	438	0.40	1.0	440	0.27	1.0
19	Esc64a	116	Opt	116	1w	1.0	116	0.09	1.0	116	3.57	1.0	116	1.48	1.0
20	Esc128	64	Opt	72	1w	1.1	68	0.04	1.1	Ν	Ν	Ν	Ν	Ν	N
21	Rou12	235528	Opt	235528	0.30	1.0	246282	0.02	1.0	235852	0.05	1.0	235852	0.03	1.0
22	Rou15	354210	Opt	354210	22.77	1.0	356874	0.03	1.0	354210	0.06	1.0	354210	0.05	1.0
23	Rou20	725522	Opt	725522	155702.50	1.0	750154	0.03	1.0	736360	0.13	1.0	736360	0.13	1.0

	(QAPLIB		B&B			Simulated annealing			GRAS	P(dense)		GRASP(sparse)			
#	Name	Feas. solution	Gap	Feas. solution	Time	P.r	Feas. solution	Time	p.r	Feas. solution	Time	p.r	Feas. solution	Time	p.r	
24	Nug12	578	Opt	578	0.34	1.0	600	0.03	1.0	578	0.03	1.0	582	0.05	1.0	
25	Nug14	1014	Opt	1014	5.25	1.0	1046	0.03	1.0	1018	0.05	1.0	1026	0.05	1.0	
26	Nug15	1150	Opt	1150	17.70	1.0	1170	0.02	1.0	1150	0.06	1.0	1150	0.05	1.0	
27	Nug16a	1610	Opt	1610	78.02	1.0	1642	0.03	1.0	1612	0.06	1.0	1622	0.05	1.0	
28	Nug16b	1240	Opt	1240	97.39	1.0	1270	0.03	1.0	1240	0.06	1.0	1240	0.06	1.0	
29	Nug17	1732	Opt	1732	1059.72	1.0	1776	0.03	1.0	1750	0.08	1.0	1750	0.06	1.0	
30	Nug18	1930	Opt	1930	6429.63	1.0	1964	0.03	1.0	1946	0.08	1.0	1936	0.09	1.0	
31	Nug20	2570	Opt	2570	142231.22	1.0	2598	0.02	1.0	2500	0.13	1.0	2500	0.09	1.0	
32	Nug21	2438	Opt	2438	1w	1.0	2476	0.03	1.0	2444	0.13	1.0	2458	0.13	1.0	
33	Nug22	3596	Opt	3612	1w	1.0	3642	0.03	1.0	3604	0.16	1.0	3596	0.14	1.0	
34	Nug24	3488	Opt	3596	1w	1.0	3592	0.03	1.0	3516	0.20	1.0	3534	0.20	1.0	
35	Nug25	3744	Opt	3806	1w	1.0	3762	0.03	1.0	3788	0.23	1.0	3754	0.22	1.0	
36	Nug27	5234	Opt	5376	1w	1.0	5350	0.05	1.0	5272	0.30	1.0	5272	0.28	1.0	
37	Nug28	5166	Opt	5368	1w	1.0	5304	0.05	1.0	5240	0.31	1.0	5242	0.31	1.0	
38	Nug30	6124	Opt	6344	1w	1.0	6336	0.05	1.0	6216	0.42	1.0	6286	0.41	1.0	
39	Tai12a	224416	Opt	224416	0.06	1.0	229982	0.03	1.0	229092	0.03	1.0	229092	0.03	1.0	
40	Tai12b	39464925	Opt	39464925	12.22	1.0	Ν	Ν	Ν	N	Ν	Ν	N	N	Ν	
41	Tai15a	388214	Opt	388214	39.86	1.0	393754	0.03	1.0	388988	0.05	1.0	388988	0.05	1.0	
42	Tai15b	51765268	Opt	51765268	13.72	1.0	N	Ν	Ν	N	Ν	Ν	N	N	Ν	
43	Tai17a	491812	Opt	491812	476.56	1.0	503348	0.02	1.0	501556	0.06	1.0	502840	0.08	1.0	
44	Tai20a	703482	Opt	703482	85169.50	1.0	730074	0.03	1.0	714464	0.13	1.0	714464	0.13	1.0	
45	Tai20b	122455319	Opt	135725519	1w	1.1	N	Ν	Ν	N	Ν	Ν	N	Ν	Ν	
46	Tai25a	1167256	Opt	1193888	1w	1.0	1221360	0.05	1.0	1197489	0.23	1.0	1197489	0.23	1.0	
47	Tai25b	344355646	Opt	434386511	1w	1.3	Ν	Ν	Ν	Ν	Ν	Ν	Ν	Ν	Ν	
48	Tai30a	1818146	6.12%	1847984	1w	1.0	1880396	0.05	1.0	1851736	0.42	1.0	1851736	0.42	1.0	

	(QAPLIB		B&B			Simulated annealing			GRAS	P(dense)		GRASP(sparse)		
#	Name	Feas. solution	Gap	Feas. solution	Time	P.r	Feas. solution	Time	p.r	Feas. solution	Time	p.r	Feas. solution	Time	p.r
49	Tai30b	637117113	Opt	7738220240	1w	12.1	Ν	Ν	Ν	Ν	N	Ν	Ν	N	Ν
50	Tai35a	2422002	8.48%	2502538	1w	1.0	2537576	0.06	1.0	2486540	0.69	1.0	2486540	0.70	1.0
51	Tai35b	283315445	14.52%	338594939	1w	1.2	Ν	Ν	Ν	Ν	Ν	Ν	Ν	Ν	Ν
52	Tai40a	3139370	9.43%	3230752	1w	1.0	3275670	0.06	1.0	3224270	1.08	1.0	3222338	1.13	1.0
53	Tai40b	637250948	11.43%	810247590	1w	1.3	Ν	Ν	Ν	Ν	Ν	Ν	Ν	Ν	Ν
54	Tai50a	4938796	11.09%	5106178	1w	1.0	5122220	0.14	1.0	5096724	2.39	1.0	5096724	2.39	1.0
55	Tai50b	458821517	13.79%	532777736	1w	1.2	Ν	Ν	Ν	Ν	Ν	Ν	Ν	Ν	Ν
56	Tai60a	7205962	22.91%	7427476	1w	1.0	7466130	0.22	1.0	7446714	4.59	1.0	7439286	4.66	1.0
57	Tai60b	608215054	10.82%	749514850	1w	1.2	Ν	Ν	Ν	Ν	Ν	Ν	Ν	Ν	Ν
58	Tai64c	1855928	Opt	1871994	1w	1.0	1871994	0.03	1.0	1855928	3.13	1.0	1855928	1.41	1.0
59	Tai80a	13499184	22.20%	13778682	1w	1.0	13948756	0.56	1.0	13874024	12.98	1.0	13874024	12.98	1.0
60	Tai80b	818415043	12.28%	974280375	1w	1.2	Ν	Ν	Ν	Ν	Ν	Ν	Ν	Ν	Ν
61	Tai100a	21052466	24.86%	21436242	1w	1.0	21545924	1.34	1.0	21643136	29.47	1.0	21616536	29.63	1.0
62	Tai100b	1185996137	10.78%		1w	Ν	Ν	Ν	Ν	Ν	Ν	Ν	Ν	N	Ν
63	Tai 150b	498896643	11.45%	552849458	1w	1.1	Ν	Ν	Ν	Ν	Ν	Ν	Ν	Ν	Ν
64	Tai256c	44759294	2.03%	44951708	1w	1.0	45069154	2.86	1.0	Ν	Ν	Ν	Ν	Ν	Ν
65	Kra30a	88900	Opt	97820	1w	1.1	94270	0.05	1.1	91160	0.39	1.0	88900	0.33	1.0
66	Kra30b	91420	Opt	95920	1w	1.0	95080	0.05	1.0	92150	0.39	1.0	92990	0.33	1.0
67	Kra32	88700	Opt	96040	1w	1.1	93550	0.05	1.1	91120	0.47	1.0	90600	0.41	1.0
68	Sko42	15812	5.56%	16112	1w	1.0	16058	0.13	1.0	15888	1.30	1.0	15938	1.30	1.0
69	Sko49	23386	5.91%	24280	1w	1.0	23880	0.16	1.0	23600	2.30	1.0	23722	2.23	1.0
70	Sko56	34458	5.37%	37034	1w	1.1	35030	0.25	1.0	34902	3.67	1.0	34854	3.64	1.0
71	Sko64	48498	5.70%	50060	1w	1.0	49294	0.34	1.0	49138	6.14	1.0	49144	6.07	1.0
72	Sko72	66256	5.38%	68614	1w	1.0	67234	0.45	1.0	66802	8.92	1.0	67088	9.06	1.0
73	Sko81	90998	5.41%	94422	1w	1.0	91894	0.70	1.0	92042	13.77	1.0	91944	13.78	1.0

	(QAPLIB			B&B		Simu	Simulated annealing			P(dense)		GRASP(sparse)		
#	Name	Feas. solution	Gap	Feas. solution	Time	P.r	Feas. solution	Time	p.r	Feas. solution	Time	p.r	Feas. solution	Time	p.r
74	Sko90	115534	5.63%	119040	1w	1.0	116542	1.02	1.0	116704	20.08	1.0	116850	20.61	1.0
75	Sko100a	152002	5.37%	157686	1w	1.0	153594	1.47	1.0	153502	29.69	1.0	153576	29.52	1.0
76	Sko100b	153890	5.44%	158818	1w	1.0	155844	2.19	1.0	155430	29.31	1.0	155588	29.33	1.0
77	Sko100c	147862	5.54%	151972	1w	1.0	150054	1.59	1.0	149654	29.94	1.0	149436	29.97	1.0
78	Sko100d	149576	5.54%	153980	1w	1.0	150882	1.59	1.0	151164	29.41	1.0	150878	29.33	1.0
79	Sko100e	149150	5.54%	155778	1w	1.0	150508	1.73	1.0	150422	30.80	1.0	150936	29.81	1.0
80	Sko100f	149036	5.60%	154660	1w	1.0	150184	1.63	1.0	150500	29.92	1.0	150738	29.02	1.0
81	Ste36a	9526	Opt	10706	1w	1.1	10100	0.08	1.1	9860	0.75	1.0	9922	0.59	1.0
82	Ste36b	15852	Opt	21814	1w	1.4	17442	0.08	1.1	16760	0.75	1.1	16286	0.64	1.0
83	Ste36c	8239110	Opt	9057516	1w	1.1	8837824	0.08	1.1	8574764	0.75	1.0	8483344	0.63	1.0
84	Scr12	31410	Opt	31410	0.09	1.0	31410	0.02	1.0	31410	0.03	1.0	31410	0.05	1.0
85	Scr15	51140	Opt	51140	0.81	1.0	54454	0.02	1.1	53108	0.06	1.0	51140	0.05	1.0
86	Scr20	110030	Opt	110030	1519.03	1.0	113946	0.03	1.0	111732	0.11	1.0	111420	0.11	1.0
87	Wil50	48816	3.52%	49756	1w	1.0	49190	0.19	1.0	49110	2.41	1.0	49122	2.41	1.0
88	Wi1100	273038	3.52%	278168	1w	1.0	275078	1.86	1.0	274646	29.94	1.0	274798	30.23	1.0
89	Chr12a	9552	Opt	Ν	N	Ν	Ν	N	Ν	Ν	N	Ν	Ν	Ν	Ν
90	Chr12b	9742	Opt	9742	0.02	1.0	10398	0.02	1.1	9742	0.03	1.0	9742	0.03	1.0
91	Chr12c	11156	Opt	11156	0.03	1.0	12984	0.03	1.2	11926	0.05	1.1	11770	0.03	1.1
92	Chr15a	9896	Opt	9896	0.07	1.0	12052	0.03	1.2	10106	0.05	1.0	10864	0.05	1.1
93	Chr15b	7990	Opt	7990	0.09	1.0	11992	0.02	1.5	9424	0.05	1.2	9164	0.05	1.1
94	Chr15c	9504	Opt	9504	0.62	1.0	12344	0.02	1.3	10282	0.05	1.1	11074	0.05	1.2
95	Chr18a	11098	Opt	11098	0.36	1.0	16054	0.02	1.4	13276	0.08	1.2	12886	0.06	1.2
96	Chr18b	1534	Opt	1534	0.03	1.0	1686	0.02	1.1	1602	0.08	1.0	1574	0.06	1.0
97	Chr20a	2192	Opt	2192	0.41	1.0	2908	0.02	1.3	2592	0.09	1.2	2252	0.08	1.0
98	Chr20b	2298	Opt	2298	0.92	1.0	2960	0.02	1.3	2700	0.11	1.2	2778	0.08	1.2

	(QAPLIB			B&B		Simu	Simulated annealing			P(dense)		GRASP(sparse)			
#	Name	Feas. solution	Gap	Feas. solution	Time	P.r	Feas. solution	Time	p.r	Feas. solution	Time	p.r	Feas. solution	Time	p.r	
99	Chr20c	14142	Opt	14142	1.75	1.0	20162	0.03	1.4	16762	0.09	1.2	17338	0.08	1.2	
100	Chr22a	6165	Opt	6156	0.47	1.0	6862	0.03	1.1	6376	0.14	1.0	6494	0.11	1.1	
101	Chr22b	6194	Opt	6194	0.84	1.0	6810	0.03	1.1	6630	0.14	1.1	6620	0.13	1.1	
102	Chr25a	3796	Opt	3796	66.08	1.0	5098	0.05	1.3	5096	0.22	1.3	4412	0.16	1.2	
103	Bur26a	5426670	Opt	5503071	1w	1.0		1w	Ν	N	Ν	Ν	N	Ν	N	
104	Bur26b	3817852	Opt	3916200	1w	1.0		1w	Ν	N	Ν	Ν	N	Ν	Ν	
105	Bur26c	5426795	Opt	5569268	1w	1.0		1w	Ν	N	Ν	Ν	N	Ν	Ν	
106	Bur26d	3821225	Opt	3962219	1w	1.0		1w	Ν	N	Ν	Ν	N	Ν	Ν	
107	Bur26e	5386879	Opt	5473127	1w	1.0		1w	Ν	Ν	Ν	Ν	Ν	Ν	Ν	
108	Bur26f	3782044	Opt	3864508	1w	1.0		1w	Ν	Ν	Ν	Ν	Ν	Ν	Ν	
109	Bur26g	10117172	Opt	10221265	1w	1.0		1w	Ν	Ν	Ν	Ν	Ν	Ν	Ν	
110	Bur26h	7098658	Opt	7195094	1w	1.0		1w	Ν	N	Ν	Ν	N	Ν	Ν	
111	Had12	1652	Opt	1652	0.53	1.0	1660	0.02	1.0	1652	0.03	1.0	1652	0.05	1.0	
112	Had14	2724	Opt	2724	3.75	1.0	2724	0.05	1.0	2724	0.05	1.0	2724	0.05	1.0	
113	Had16	3720	Opt	3720	216.80	1.0	3720	0.03	1.0	3720	0.06	1.0	3720	0.06	1.0	
114	Had18	5358	Opt	5358	32373.22	1.0	5376	0.03	1.0	5358	0.09	1.0	5358	0.09	1.0	
115	Had20	6922	Opt	6990	1w	1.0	6922	0.05	1.0	6922	0.11	1.0	6922	0.11	1.0	
116	Tho30	149936	Opt	153110	1w	1.0	152362	0.05	1.0	152570	0.42	1.0	151378	0.39	1.0	
117	Tho40	240516	6.69%	249054	1w	1.0	248438	0.09	1.0	244856	1.09	1.0	244744	1.03	1.0	
118	Tho150	8133398	6.30%	8496800	1w	1.0	8237302	8.11	1.0	Ν	Ν	Ν	Ν	Ν	Ν	
119	Lipa20a	3683	Opt	3683	547.86	1.0	3767	1w	1.0	Ν	Ν	Ν	Ν	Ν	Ν	
120	Lipa20b	27076	Opt	27076	0.03	1.0	27076	0.03	1.0	Ν	Ν	Ν	Ν	Ν	Ν	
121	Lipa30a	13178	Opt	13379	1w	1.0	13401	1w	1.0	Ν	Ν	Ν	Ν	Ν	Ν	
122	Lipa30b	151426	Opt	151426	0.06	1.0	155022	0.05	1.0	Ν	Ν	Ν	Ν	Ν	Ν	
123	Lipa40a	31538	Opt	31901	1w	1.0	31920	1w	1.0	Ν	N	Ν	Ν	N	Ν	

	(QAPLIB		B&B			Simulated annealing			GRAS	P(dense)		GRASP(sparse)		
#	Name	Feas. solution	Gap	Feas. solution	Time	P.r	Feas. solution	Time	p.r	Feas. solution	Time	p.r	Feas. solution	Time	p.r
124	Lipa40b	476581	Opt	476581	0.22	1.0	476581	0.09	1.0	Ν	N	Ν	Ν	N	Ν
125	Lipa50a	62093	Opt	62681	1w	1.0	62681	1w	1.0	Ν	Ν	Ν	Ν	Ν	Ν
126	Lipa50b	1210244	Opt	1217844	3.63	1.0	1228858	0.02	1.0	Ν	Ν	Ν	Ν	Ν	Ν
127	Lipa60a	107218	Opt	108050	1w	1.0	108130	1w	1.0	Ν	Ν	Ν	Ν	Ν	Ν
128	Lipa60b	2520135	Opt	2546546	6.17	1.0	2566565	0.20	1.0	Ν	Ν	Ν	Ν	Ν	Ν
129	Lipa70a	169755	Opt	170935	1w	1.0	Ν	Ν	Ν	Ν	Ν	Ν	Ν	Ν	Ν
130	Lipa70b	4603200	Opt	4665667	1w	1.0	4663286	0.34	1.0	Ν	Ν	Ν	Ν	Ν	Ν
131	Lipa80a	253195	Opt	254673	1w	1.0	Ν	Ν	Ν	Ν	Ν	Ν	Ν	Ν	Ν
132	Lipa80b	7763962	Opt	7813682	5.13	1.0	7847338	0.55	1.0	Ν	Ν	Ν	Ν	Ν	Ν
133	Lipa90a	360630	Opt	362713	1w	1.0	Ν	Ν	Ν	Ν	Ν	Ν	Ν	Ν	Ν
134	Lipa90b	12490441	Opt	12574357	168.31	1.0	12636597	0.69	1.0	Ν	Ν	Ν	Ν	Ν	Ν
totall runtimes				891939.62			33.07			338.83			331.92		
average runtimes				15927.49			0.31			3.60			3.53		