Speeding Up Column Generation for Robust Wireless Network Planning

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Abstract The wireless network planning problem consists of base station placement and traffic node assignment to base stations. To incorporate traffic demand uncertainties, we follow the Γ -robustness approach by Bertsimas and Sim. In this paper, we develop a branch-and-price algorithm, with the aim to enhance the solution process and improve the dual bounds. Instead of assigning individual traffic nodes to base stations, subsets of traffic nodes are assigned to a base station, implying the pricing problem essentially being a robust knapsack. Since a straightforward implementation does not give satisfactory results, we present techniques, which we apply to the master problem as well as to the pricing problems, to improve the performance. We investigate the effectiveness of these techniques in an extensive computational study.

Keywords branch-and-price \cdot column generation \cdot wireless network planning \cdot robust optimisation

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1 Introduction

The optimal planning of wireless networks of the third generation (3G) has attracted a great deal of attention during the last decade, see for instance, Amaldi et al (2003); Siomina et al (2006); Amaldi et al (2008), and remains a crucial and complex problem in the future not least because corresponding optimisation problems belong to the class of NP-hard problems, e.g. (Amaldi et al 2003; Glaßer et al 2005). Wireless networks of the fourth generation (4G) such as the Long Term Evolution (LTE) or LTE Advanced (3rd Generation Partnership Project 2012) utilise a couple of sophisticated techniques such as Orthogonal Frequency Division Multiple Access (OFDMA) for downlink (DL) or Single-Carrier Frequency Division Multiple Access (SC-FDMA) for uplink to overcome the resource restrictions of 3G networks (Dahlman et al 2008). Hence, an optimal planning which respects the modified requirements of future wireless networks, see e.g., Gordejuela-Sanchez and Zhang (2009); Engels et al (2010); Siomina and Yuan (2012), is inevitable to fully utilise the gains of these techniques. Besides the consideration of OFDMA etc., also the energy efficient planning (Boiardi et al 2012; El-Beaino et al 2012) comes into focus. Furthermore, significantly increasing user demands (Cisco Systems 2012) impair the planning problem. The bit rate requirements increase since the user behaviour of mobile customers shifts from ordinary telephony or short message services towards data transfer such as web browsing, data download, broadcasting or Voice-over-IP (VoIP).

Another aspect which should be considered already in the planning of a wireless network are non-deterministic factors, e.g., user mobility, fluctuating bit rate requirements and channel conditions. To handle such uncertainties, robust optimisation is a recently proposed technique. For uncertain factors with an unknown probability distribution, Bertsimas and Sim (2003, 2004) introduced the Γ -robustness approach which limits the number of uncertain entries by a robustness parameter Γ . The application of this concept does not significantly increase the complexity of the problem.

A straightforward (compact) formulation of the (robust) wireless network planning problem consists of a huge number of variables since, e.g., one variable for each base station-traffic node (BS-TN) pair is needed, and can have a weak linear program (LP) solution. A prominent procedure to tackle these problems is to reformulate the model via a column generation approach, see Lübbecke and Desrosiers (2005) for a survey. For the column generation formulation, the solution process starts with a subset of variables (columns) and only variables having the potential to improve the objective are generated on the fly. This method can significantly improve the LP solution compared to the compact model.

In this paper, we develop a branch-and-price (B&P) algorithm for the robust planning of wireless networks which is based on the integer linear program (ILP) presented in Claßen et al (2011, 2013). The model considers DL data transmission and guarantees a certain link quality while the inter-cell interference is limited. Since variables of this problem are integer, we have to develop problem specific branching rules to be able to price further variables after leaving the root node of the branch-and-bound (B&B) tree.

The main contribution of this paper besides the presentation of a novel B&P algorithm are the performance improvements presented in Section 3 which are necessary since a straightforward implementation does not give satisfactory results. First, some general applied settings such as a good initial solution and cutting planes are stated. Furthermore, we introduce a lower bound, which is used as a stop criterion for the solving of a single B&B node, and techniques to speed up the pricing problems (PPs), which compute further columns. Finally, we adjust the number of added columns per pricing round and present a primal heuristic to compute better primal bounds. The performance of these techniques is analysed in a computational study using six test instances of different dimensions. By means of this study, we are able to reveal the best setting for the B&P approach for the robust wireless network planning problem among the evaluated strategies.

The remainder of this paper is organised as follows. In Section 2, we present some preliminaries and the complete B&P algorithm for the planning of a Γ -robust wireless network, which includes the master problem (MP), the restricted master problem (RMP), the PPs, and problem specific branching rules. The techniques to speed up the column generation are presented in Section 3 and their performance is evaluated in a computational study in Section 4. Section 5 concludes the paper with some final remarks.

2 Problem Formulation

In this section, we briefly describe the problem at hand as well as the Γ -robust approach by Bertsimas and Sim (2004) and give a motivation for the column generation approach. Furthermore, we introduce the MP, the RMP, and the PPs based on the robust model of the wireless network planning problem presented in Claßen et al (2011, 2013). To obtain a full B&P algorithm, we develop problem specific branching rules in the last subsection.

2.1 Problem Statement

Given a geographical area and the task to design a new wireless network infrastructure, both locations for antennae and traffic estimations have to be defined. A possible site location and a configuration are consolidated in a BS candidate site $s \in S$ which entails costs c_s and provides a total DL bandwidth b_s . Traffic demands, i.e., bit rate requirements, of users in a small area are accumulated in a traffic node $t \in T$ which has a demand w_t . To include the demand uncertainties in the problem formulation, following the approach by Bertsimas and Sim (2004), we model the demand values as symmetric and bounded random variables w_t taking values in the interval $[\bar{w}_t - \hat{w}_t, \bar{w}_t + \hat{w}_t]$. Here, \bar{w}_t denotes the nominal demand and \hat{w}_t the highest deviation. Hence, the peak demand of TN t is $\bar{w}_t + \hat{w}_t$.

 Table 1
 Overview of the system parameters

Description of Parameters	Notation
set of BS candidates	S
costs of BS s	c_s
total DL bandwidth of BS s	b_s
conflict graph of conflicting BSs	G = (S, E)
set of TNs	T
nominal demand of TN t	$ar{w}_t$
highest demand deviation of TN t	\hat{w}_t
DL spectral efficiency from s to t	e_{st}
min. required spectral efficiency	e_{\min}
max. allocated bandwidth	$\frac{\bar{w}_t + \hat{w}_t}{e_{st}}$

The intra-cell interference for DL in 4G networks is negligible due to OFDMA whereas the inter-cell interference is limited by means of a conflict graph G = (S, E). The concept of conflict or interference graphs has been applied, e.g., in the planning of GSM (Global System for Mobile Communications) (Mathar and Niessen 2000) networks, WLANs (Riihijarvi et al 2005), and LTE networks (Engels et al 2011) and in a modified way via complement sets for the deployment of cooperation clusters in wireless cellular networks (Niu et al 2012).

Two BSs are adjacent in G if they cannot be deployed at the same time. Hence, all installed BSs are obliged to constitute an independent set in G. We would like to point out that the conflict graph is a quite general concept to model different levels of interference. Hence, it is possible that even for BSs in a maximum independent set of the conflict graph inter-cell interference occurs to some extent depending on the definition of the conflict graph.

We guarantee a certain link quality by requiring a minimum spectral efficiency e_{\min} for each BS-TN link. The spectral efficiency, denoted by e_{st} $(s \in S, t \in T)$, gives the ratio between required data rate and allocated bandwidth. It incorporates, among other things, the modulation and coding scheme that is supported by the associated signal-to-noise ratio (SNR). We include the constraint on the spectral efficiency in the following auxiliary sets.

$$\begin{split} S*T &:= \{(s,t) \in S \times T \ : e_{st} \geq e_{\min}\}, \\ S_t &:= \{s \in S \ : (s,t) \in S * T\} \\ T_s &:= \{t \in T \ : (s,t) \in S * T\} \\ \end{split} \qquad \forall t \in T, \\ \forall s \in S. \end{split}$$

A summary of the system parameters is given in Table 1.

From a financial point of view, the costs caused by the installed BSs are an important factor. Hence, the objective is to minimise the total costs of the network while minimising the number of not covered TNs. These two objectives are combined via a scaling parameter λ . However, if we regard the costs c_s of a BS as the consumed power, the minimisation of the total costs is equivalent to the minimisation of the total power consumption of the network which is also an important factor from an ecological prospect. Thus, "costs" should be regarded as a generalised term and can be adapted to the specific aims of the network planning, possibly adjusting the scaling parameter λ .

Moreover, we introduce the robustness parameter $\Gamma \in \{0, \ldots, |T|\}$ which limits the number of TNs deviating from their nominal value simultaneously (in the worst case towards the peak demand $\hat{w}_t + \bar{w}_t$).

For each BS $s \in S$, we introduce a deployment indicator $x_s \in \{0, 1\}$ equal to 1 if the BS is installed. Moreover, we introduce an assignment variable $z_{st} \in \{0, 1\}$ denoting whether TN t is assigned to BS s. Finally, the binary slack variable u_t is equal to 1 if TN t is not served by any BS. Hence, the *original* or *compact* model of the robust wireless network planning problem can be stated as follows, see Claßen et al (2011, 2013) for details.

$$\min \sum_{s \in S} c_s x_s + \lambda \sum_{t \in T} u_t \tag{1a}$$

s.t.
$$\sum_{s \in S_t} z_{st} + u_t = 1 \qquad \qquad \forall t \in T \qquad (1b)$$

$$\sum_{e \in U} x_s \le 1 \qquad \qquad \forall U \subset S, \\ U \text{ max. clique} \qquad (1c)$$

$$\sum_{t \in T_s} \frac{\bar{w}_t}{e_{st}} z_{st} + \max_{T' \subseteq T_s, |T'| \le \Gamma} \sum_{t \in T'} \frac{\hat{w}_t}{e_{st}} z_{st} \le b_s x_s \quad \forall s \in S$$
(1d)

$$z_{st} \le x_s \qquad \qquad \forall (s,t) \in S * T \qquad (1e)$$

$$x_s, z_{st}, u_t \in \{0, 1\} \qquad \qquad \forall s, \forall (s, t), \forall t \qquad (1f)$$

As stated before, the objective (1a) minimises the total costs and the number of not covered TNs combined by the scaling parameter λ . Constraints (1b) ensure that each TN is covered by at most one BS (hard handover). The independent set constraints $x_i + x_j \leq 1 \quad \forall ij \in E$ are strengthened by maximal clique inequalities (1c), i.e., at most one BS in a maximal clique of the conflict graph can be installed. The maximal cliques of the conflict graph are precomputed by the Bron-Kerbosch algorithm (Bron and Kerbosch 1973). Constraints (1d) are the non-linear robust capacity constraints guaranteeing that all nominal demands and the Γ -worst deviations of all TNs assigned to one BS do not exceed the capacity. Finally, constraints (1e) are the so-called variable upper bound constraints which guarantee that a TN can only be assigned to a BS if the BS is installed.

To linearise constraints (1d), we reformulate the maximisation term for a fixed $s \in S$ and a solution (x, z) as the following ILP.

$$\max \sum_{t \in T_s} \frac{\hat{w}_t}{e_{st}} z_{st} \varphi_t \tag{2a}$$

s.t.
$$\sum_{t \in T_s} \varphi_t \le \Gamma$$
 (2b)

$$\varphi_t \in \{0, 1\} \qquad \qquad \forall t \in T_s \qquad (2c)$$

Introducing dual variables μ_s and ν_{st} and exploiting LP duality, constraints (1d) can be replaced by the (linear) robust counterpart

$$\sum_{t \in T_s} \frac{\bar{w}_t}{e_{st}} z_{st} + \Gamma \mu_s + \sum_{t \in T_s} \nu_{st} \le b_s x_s \quad \forall s \in S$$
(3)

and adding further constraints

$$\mu_s + \nu_{st} \ge \frac{w_t}{e_{st}} z_{st} \qquad \forall t \in T_s \tag{4a}$$

$$\mu_s \ge 0, \, \nu_{st} \ge 0 \qquad \qquad \forall (s,t) \in S * T.$$
(4b)

For more details, see Claßen et al (2013).

There exist usually several arguments to apply a column generation approach rather than to solve the compact model. For the robust wireless network planning problem, one reason is the potential weakness of the LP relaxation of the compact model (1), i.e., we can compute a better LP solution by the column generation method than by the compact model which we present in the next subsections. To confirm this, we give a tiny non-robust example after the statement of the master problem at the end of Section 2.2. However, even the B&P algorithm with the best setting cannot compete with the compact model regarding the time consumption.

Another reason for a B&P algorithm is the decomposition of the compact model into master and pricing problems. In the compact formulation, there is a robust knapsack problem embedded (via the capacity constraints). Due to the decomposition described in Section 2.3, this robust knapsack problem is completely sourced out to the pricing problems. Hence, the MP is identical for all Γ values. Moreover, we can exploit all known approaches such as extended robust cover inequalities (see Section 3.1) to enhance the performance of solving the robust knapsack problem.

2.2 The Master Problem

We reformulate the compact model (1) via a Dantzig-Wolfe decomposition to obtain a column generation approach. For this purpose, we consider a set-wise assignment of TNs to BSs. For each BS $s \in S$ we introduce a set \mathcal{T}_s which consists of all possible subsets of TNs that can be assigned to s:

 $\mathcal{T}_s = \{ \tau \subseteq T_s : \text{all } t \in \tau \text{ can be assigned to } s \text{ simultaneously} \},\$

i.e., in particular the BS capacity is not exceeded. Obviously, $\mathcal{T}_s \subseteq 2^{T_s}$. The assignment variables are denoted by $\zeta_{s\tau}$ for $s \in S$ and $\tau \in \mathcal{T}_s$ with

$$\zeta_{s\tau} = \begin{cases} 1, & \text{set } \tau \subseteq T_s \text{ is assigned to BS } s \text{ (and } T_s \setminus \tau \text{ not)} \\ 0, & \text{otherwise.} \end{cases}$$

Furthermore, as in the compact model (1) we introduce a deployment indicator $x_s \in \{0, 1\}$ for each BS $s \in S$, which is equal to 1 if the BS is installed, and a binary slack variable u_t , which is equal to 1 if TN t is not served by any BS. The following ILP represents the MP.

$$\min \sum_{s \in S} c_s x_s + \lambda \sum_{t \in T} u_t \tag{5a}$$

s.t.
$$\sum_{s \in S_t} \sum_{\tau \in \mathcal{T}_s; t \in \tau} \zeta_{s\tau} + u_t = 1 \qquad \forall t \in T$$
(5b)

$$\sum_{s \in U} -x_s \ge -1 \qquad \qquad \forall U \subset S, U \text{ max. clique in } G \qquad (5c)$$

$$x_s - \sum_{\tau \in \mathcal{T}} \zeta_{s\tau} \ge 0 \qquad \qquad \forall s \in S \tag{5d}$$

$$x_s, \ \zeta_{s\tau}, \ u_t \in \{0, 1\} \qquad \qquad \forall s \in S, \ \tau \in \mathcal{T}_s, \ t \in T$$
(5e)

The objective (5a) and the maximal clique inequalities (5c) have not changed compared to the compact model. Furthermore, constraints (5b) are the reformulated constraints (1b) and (5d) the reformulated variable upper bound constraints (1e).

Note, any restriction on the assignment of TNs to a BS (capacity constraints) is incorporated in the definition of the sets \mathcal{T}_s and hence, does not occur in the MP.

In the ILP, it is sufficient to consider only " \geq ", i.e.,

$$\sum_{s \in S_t} \sum_{\tau \in \mathcal{T}_s: t \in \tau} \zeta_{s\tau} + u_t \ge 1 \quad \forall t \in T$$
(6)

instead of the equality condition (5b). By this decision, it is sufficient to consider only maximal sets τ , i.e., no further TNs can be added without violating the capacity constraint. Furthermore, the definition of the variables as binary variables is not necessary. Instead it is sufficient to have

$$x_s, \ \zeta_{s\tau}, \ u_t \in \mathbb{Z}_{>0} \quad \forall s \in S, \ \tau \in \mathcal{T}_s, \ t \in T.$$
 (7)

The upper bound of 1 for all variables is guaranteed by constraints (5c) and (5d) as well as the minimisation in the objective (5a).

As pointed out before, the LP solution computed by the column generation can be significantly better than the LP relaxation of the compact model (1). To demonstrate this, we give a tiny non-robust example with two BSs and three TNs, see Figure 1. Every BS has an available DL bandwidth of 40 and entails costs of 4000. We assume that the BSs are not interfering with each other so that no conflict graph exists. Every TN has a nominal demand of 30 and no deviation. We choose the spectral efficiencies such that TNs 0 and 1 can be assigned to BS 0 and TNs 1 and 2 to BS 1 represented by arrows in the figure. The scaling parameter λ is set to 10000.

The LP solution of the compact model is 8000 with assignment variables $z_{00} = z_{12} = 1$ and $z_{01} = z_{11} = 0.5$ installing both BSs. The column generation algorithm gives an LP solution of 18000 with exactly two assignment variables equal to one $(\zeta_{0\{0\}} = \zeta_{1\{2\}} = 1)$, installing both BSs and TN 1



Fig. 1 An example consisting of two BSs and three TNs to demonstrate the improvement of the the LP solution by means of column generation.

remains uncovered. Since we have a minimisation problem, this is a much better lower bound. In fact, for this tiny example the LP solution of the column generation is the optimal integer solution.

The MP (5) describes the Γ -robust wireless network planning problem completely. However, for each BS there exists (potentially) an exponential number of sets $\tau \in \mathcal{T}_s$ resulting in a huge model. Hence in the following section, we restrict the MP to subsets $\mathcal{T}'_s \subseteq \mathcal{T}_s$ for each $s \in S$ obtaining the RMP and compute further necessary columns by PPs.

2.3 The Restricted Master Problem and the Pricing Problems

As stated before, the RMP does not consider the total amount of assignment variables at the outset. To decide which variable has to be added to the RMP, we can compute the reduced cost of $\zeta_{s\tau}$ for all $\tau \in \mathcal{T}_s \setminus \mathcal{T}'_s$ by means of dual variables.

We introduce dual variables α_s for each constraint (5d) and dual variables β_t for each constraint (6). The reduced cost of $\zeta_{s\tau}$ are computed via

$$0 - (-\alpha_s) - \sum_{t \in \tau} \beta_t.$$

The variable $\zeta_{s\tau}$ has to be added to the RMP if the reduced cost are negative, hence if

$$\sum_{t\in\tau}\beta_t > \alpha_s.$$

To detect variables with negative reduced cost, we introduce a PP for each BS. For $s \in S$ fixed, we introduce variables

$$a_t = \begin{cases} 1, & \text{TN } t \text{ is in the newly constructed set } \tau \in \mathcal{T}_s \setminus \mathcal{T}'_s \\ 0, & \text{otherwise} \end{cases}$$

for all TNs $t \in T_s$. The corresponding PP now reads as follows.

$$\max \sum_{t \in T_s} \tilde{\beta}_t a_t \tag{8a}$$

s.t.
$$\sum_{t \in T_s} \frac{\bar{w}_t}{e_{st}} a_t + \Gamma \mu + \sum_{t \in T_s} \nu_t \le b_s$$
(8b)

$$\mu + \nu_t \ge \frac{\hat{w}_t}{e_{st}} a_t \qquad \qquad \forall t \in T_s \tag{8c}$$

$$a_t \in \{0, 1\}, \ \mu, \nu_t \ge 0 \qquad \qquad \forall t \in T_s, \tag{8d}$$

where $\tilde{\beta}_t$ is the optimal value of the dual β_t of the current RMP and μ , ν_t are the dual variables introduced by reformulating the non-linear robust capacity constraints (1d) to constraints (3) and (4) leading to (8b) and (8c) in the PP. The index s is dropped as the BS is fixed in every PP. Note, these constraints form a robust knapsack problem.

If the objective value (8a) is greater than the optimal value $\tilde{\alpha}_s$, we have found a variable $\zeta_{s\tau}$ with negative reduced cost. Let $(\tilde{a}, \tilde{\mu}, \tilde{\nu})$ be an optimal solution of (8) with an objective value greater than $\tilde{\alpha}_s$. Then the new variable $\zeta_{s\tau}$ with $\tau = \{t \in T_s : \tilde{a}_t = 1\}$ is added to the RMP. The process, i.e., solving the RMP with new dual values and then solving the PPs to decide if further variables are needed, is repeated until no more variables with negative reduced cost exist.

2.4 Branching Rules

So far, the previous section just explains how to solve the LP relaxation of the MP by column generation. This LP solution is not necessarily integer. Hence, a branching process should be started.

If the branching is performed in a straightforward way without taking special care of the variables computed in a pricing problem, this can lead to problems like loops as explained in the following. Assume that we branch on variable $\zeta_{s\tau}$, i.e., we construct two child nodes with $\zeta_{s\tau} \leq 0$ and $\zeta_{s\tau} \geq 1$, respectively. Enforcing the ζ -decision in the first child node, corresponds to adding the additional constraint

$$\sum_{t \in \tau} a_t + \sum_{t \notin \tau} (1 - a_t) \le |T_s| - 1$$

to the PP (8) corresponding to BS s. Hence, the PP consist of a robust knapsack problem with an additional constraint. Future branching decisions lead to more additional constraints which further destroy the structure of the PPs. On the other hand, if we do not enforce the ζ -decision, it is possible that we compute exactly the same set τ again when solving the PP corresponding to s. Hence, we would add $\zeta_{s\tau}$ afresh in this subtree ending in a loop. This is the reason why we have to develop problem specific branching rules as presented in this subsection. The first branching rule we apply is to branch on the BS deployment indicator variables as long as there is a non-integer value \tilde{x}_s in the current LP solution left. If there is no BS $s \in S$ left for which x_s is not integer, we start to branch on non-integer non-coverage indicator variables creating two child nodes with $u_t \leq 0$ and $u_t \geq 1$, respectively.

The third branching rule comes into operation when all values \tilde{x} and \tilde{u} are integer in the current LP solution. We then have to consider non-integer values of pricing variables ζ . As described above, we cannot create two child nodes based on the integrality criterion. Instead, we apply the common technique to branch on the variables of the original problem, see e.g. Barnhart et al (1998). The compact formulation (1) includes the assignment variables z_{st} which are equal to 1 if TN t is assigned to BS s. Branching on the original variables in the B&P approach therefore describes the generation of two child nodes with $z_{st} \leq 0$ and $z_{st} \geq 1$, respectively, if $\tilde{z}_{st} := \sum_{\tau \in \mathcal{T}'_s: t \in \tau} \tilde{\zeta}_{s\tau}$ is not integer in the current LP solution. In each branching step, we branch on the most fractional variable that is the variable closest to 0.5.

Hence, for a BS-TN pair (s,t) with a non-integer value \tilde{z}_{st} , we generate two child nodes containing constraints

$$\sum_{\tau \in \mathcal{T}'_s: t \in \tau} \zeta_{s\tau} \le 0 \tag{9}$$

and

$$\sum_{\tau \in \mathcal{T}'_s: t \in \tau} \zeta_{s\tau} \ge 1, \tag{10}$$

respectively. Constraint (9) implicitly fixes every $\zeta_{s\tau}$ to 0 for all $\tau \in \mathcal{T}'_s$ with $t \in \tau$. This implies that only new variables with $a_t = 0$ can be beneficial in this subproblem. Constraint (10) guarantees that TN t is served by BS s. Enforcing this constraint, we have to consider the dual of (10) for the computation of the reduced cost of a new pricing variable for BS s. Hence, we have to introduce a dual variable for (10), multiply it by a_t and add this product to the objective function of the PP. To avoid the consideration of further dual variables, we instead reformulate constraint (10) as follows. By constraints (5b), $u_t = 0$ as TN t is assigned to BS s and further, $\zeta_{\bar{s}\tau} = 0$ for all BSs $\bar{s} \neq s$ and τ containing t in this child node. Hence, (10) is equivalent to

$$\sum_{\bar{s}\in S\setminus\{s\}} \sum_{\tau\in\mathcal{T}'_{\bar{s}}:t\in\tau} \zeta_{\bar{s}\tau} + u_t \le 0.$$
(11)

Replacing (10) by (11), we do not have to consider the dual in the PP corresponding to s anymore and we can further reduce the number of variables by setting $a_t = 1$ in the PP corresponding to s and by setting $a_t = 0$ in the PPs corresponding to $\bar{s} \in S \setminus \{s\}$.

Note, in each node of the B&B tree, it is necessary to know the path to the root node, i.e., to know all constraints of type (9) and (11) that have been added on this path, to adjust the PPs. Additionally, in a B&B node containing constraints of type (9) or (11) subsequent computed variables have to be added to the corresponding constraints (respecting s and t).

Proposition 1 The presented branching scheme is complete, i.e., all variables at every leaf of the complete B & B tree are integer.

Proof It is directly evident that the variables x and u are integer at the leaves of the B&B tree as we branch if they are fractional. On the other hand, the assignment variables ζ are fixed to 0 if they occur in any of the constraints of type (9) or (11). However, constraints of type (9) or (11) do not explicitly forbid fractionality of the remaining $\zeta_{s\tau}$ variables. Thus, assume the original assignment variables z_{st} are integer but there exist a BS s and a set τ_1 with $\zeta_{s\tau_1}$ fractional. By integrality of z_{st} , it holds that $z_{st} = 1$ for all $t \in \tau_1$. Since

$$z_{st} = \sum_{\tau \in \mathcal{T}_s: t \in \tau} \zeta_{s\tau} = 1,$$

there must exist at least one set $\tau_2 \neq \tau_1$ containing t with $\zeta_{s\tau_2}$ fractional. W.l.o.g., $\tau_1 \setminus \tau_2 \neq \emptyset$ and $\zeta_{s\tau_1} + \zeta_{s\tau_2} = 1$ (for $\zeta_{s\tau_1} + \zeta_{s\tau_2} < 1$, we replace $\zeta_{s\tau_2}$ by the sum over all assignment variables $\zeta_{s\tau}$ with $\tau \in \mathcal{T}_s, t \in \tau$ and $\tau \neq \tau_1$). For every $t' \in \tau_1 \setminus \tau_2$ there must exist (at least) one set τ_3 containing t' with $\zeta_{s\tau_3}$ fractional but $t \notin \tau_3$. But then

$$\sum_{\tau \in \mathcal{T}_s: t \in \tau} \zeta_{s\tau} + \zeta_{s\tau_3} > 1,$$

which violates constraint (5d) for BS s as $x_s \leq 1$, a contradiction.

Note that based on the values of the original assignment variables z_{st} , we can define one set of TNs $\tau_s := \{t \in T_s \mid z_{st} = 1\}$ per BS $s \in S$ such that $\zeta_{s\tau_s} = 1$ and $\zeta_{s\tau} = 0$ for all $\tau \in \mathcal{T}_s \setminus \{\tau_s\}$ should hold in the integer solution.

3 Performance Improvements

A straightforward implementation of the B&P algorithm presented in the previous section does not give satisfying results, i.e., many small test instances cannot be solved to optimality. Hence, we investigate several techniques to improve and to speed up the column generation for the robust wireless network planning problem in this section.

3.1 General Settings

In this subsection, we present general settings which we use for all computations. *Initial solution.* For the initialisation of the column generation approach, a (dual) feasible initial solution of the MP is required (or infeasibility of the MP must be proved). The quality of the initial solution impacts the dual solution of the initial RMP and thus, also the quality of the lower and upper bounds for the optimal solution of the MP.

A promising initial solution can be computed by means of the LP relaxation of the original/compact formulation (1). Denote by $(\tilde{x}, \tilde{u}, \tilde{z})$ the optimal LP solution of the compact formulation, where z_{st} is an assignment variable as mentioned in Subsection 2.1. For every BS $s \in S$ with $\tilde{x}_s \neq 0$ sort the set of TNs with $\tilde{z}_{st} \neq 0$ such that $\tilde{z}_{s0} \geq \tilde{z}_{s1} \geq \ldots$. For some $n \geq 1$ it holds $\tilde{z}_{st} = \tilde{x}_s$ for the first *n* TNs due to the variable upper bound constraints $z_{st} \leq x_s$ in the compact formulation. Hence, let τ denote the set of these TNs:

$$\tau := \{ t \in T_s : \tilde{z}_{st} = \tilde{x}_s \} = \{ 0, \dots, n-1 \}.$$

By scaling, we have $\tau \in \mathcal{T}_s$. Then, we consider the next TN *n* with $\tilde{z}_{sn} < \tilde{x}_s$. If the Γ -robust capacity constraint

$$\sum_{t \in \tau \cup \{n\}} \frac{\bar{w}_t}{e_{st}} + \max_{I \subseteq \tau \cup \{n\}, |I| \le \Gamma} \sum_{t \in I} \frac{\hat{w}_t}{e_{st}} \le b_s \tag{12}$$

is still valid, we add this TN to the set τ , i.e., $\tau = \tau \cup \{n\}$. We add the subsequent TNs one by one as long as the BS capacity is not exceeded. In this way, we create one appropriate (and as large as possible) initial column per $s \in S$.

Absolute gap limit. In a B&P algorithm, it is not obvious when the current primal bound is an optimal solution since the solving process cannot stop until no more pricing variables with negative reduced cost are found. Let PBand DB be the primal and dual bound of the MP, respectively. If $|PB - DB| < abs_gap$, with abs_gap := $gcd(min_{s \in S} c_s, \lambda)$ for integer values of c_s and λ and gcd denotes the greatest common divisor, then there cannot be another integer solution between PB and DB. Therefore, we stop the solving process of the B&P formulation. Note, this absolute gap limit is automatically known by the solver for the compact formulation as all variables are present.

Aging. Since we compute many columns, it is possible that not all pricing variables are needed during the complete solving process. Hence, we mark the pricing variables as "removable" so that the corresponding column can be removed from the LP due to aging or cleanup which is automatically performed by the branch-and-price-and-cut framework SCIP (Achterberg 2009).

Cutting planes. Since the PPs (8) are robust knapsack problems, we can apply the so-called *extended robust cover inequalities* as presented in Claßen et al (2013) which represent cutting planes. We explain the main idea briefly.

A robust cover $(C \cup J) \subseteq T_s$ for BS s is a set of TNs for which holds

$$|J| \le \Gamma, \ |C| \ge 0, C \cap J = \emptyset \text{ and } \sum_{t \in C} \frac{\bar{w}_t}{e_{st}} + \sum_{t \in J} \frac{\bar{w}_t + \hat{w}_t}{e_{st}} > b_s,$$

i.e., the sum of the demands of the TNs, including the deviation of up to Γ many demands from the nominal demand, in the robust cover exceeds the BS capacity. The following robust cover inequality for BS s is therefore a valid inequality of the robust knapsack problem in the corresponding PP.

$$\sum_{t \in C \cup J} a_t \leq |C \cup J| - 1$$

A robust cover can be extended by adding TNs which have a higher nominal demand as well as a higher peak demand than the highest values of the TNs already contained in the robust cover (Büsing 2011; Büsing et al 2011). The extended robust cover is denoted by $E(C, J) := (C \cup J) \cup E$ with

$$E := \left\{ t \in T_s \setminus (C \cup J) : \frac{\bar{w}_t}{e_{st}} \ge \max_{t' \in C} \frac{\bar{w}_{t'}}{e_{st'}}, \frac{\bar{w}_t + \hat{w}_t}{e_{st}} \ge \max_{t' \in J} \frac{\bar{w}_{t'} + \hat{w}_{t'}}{e_{st'}} \right\}.$$

The extended robust cover inequality

$$\sum_{t \in E(C,J)} a_t \le |C \cup J| - 1$$

is also a valid inequality.

The separation problem of robust cover inequalities is NP-hard (Klopfenstein and Nace 2009) while the complexity of the separation of extended robust cover inequalities is unknown. Hence, we use a separation heuristic based on Klopfenstein and Nace (2009). Details on the separation algorithm can be found in Claßen et al (2013).

Set extension. In the first pricing rounds, many dual variables β_t have a value equal to 0 since the RMP contains only very few columns providing poor dual information. Vanderbeck (2005) calls this the *heading-in effect*. A TN twith $\tilde{\beta}_t = 0$ is not considered in the PPs. Hence, the first sets computed in the PPs have a low cardinality. This is why we extend the computed sets of TNs as follows. Assume, a PP for BS s has found a set of TNs τ . For all $t \in T_s \setminus \tau$ with $\beta_t = 0$, we include t in τ if the set $\tau \cup \{t\}$ does not violate the robust capacity constraint (compare (12)). This extension is performed for every computed set of TNs in every B&B node. As a consequence, it is possible that a TN is assigned to more than one BS in an optimal solution. However, we can just drop the redundant assignments.

All these enhancements are implemented by default and we refer to the B&P algorithm as simple henceforth.

3.2 The Lagrangian Bound

To evaluate the quality of the current LP solution found by the column generation algorithm, we apply the so-called *Lagrangian bound* (Desaulniers et al 2005). Let $Z_{\rm MP}^{\star}$ be an optimal objective value of the LP relaxation of the MP (5), $Z_{\rm RMP}^{\star}$ of the current LP relaxation of the RMP and Z_s^{\star} of the PP (8) corresponding to BS $s \in S$. Obviously, every optimal solution of the current RMP yields an upper bound for the MP. Thus,

$$Z_{\rm MP}^{\star} \leq Z_{\rm RMP}^{\star}$$

holds. Further, denote by

$$\kappa^{\star} = \min_{s \in S} \left(\tilde{\alpha}_s - Z_s^{\star} \right)$$

the minimum reduced cost in the current pricing round regarding all BSs. If $\kappa^* \geq 0$, there does not exist a variable $\zeta_{s\tau}$ with negative reduced cost and the optimal solution of the current RMP is also an optimal solution of the MP. Furthermore, we know that at most |S| many variables $\zeta_{s\tau}$ are set to one in an optimal solution of the MP. Hence, we have an upper bound on the number of pricing variables to be set to one:

$$|S| \ge \sum_{s \in S} \sum_{\tau \in \mathcal{T}_s} \zeta_{s\tau}.$$

Based on this, we can derive a lower bound on $Z_{\rm MP}^{\star}$ for $\kappa^{\star} < 0$:

$$Z_{\rm RMP}^{\star} + |S| \kappa^{\star} \le Z_{\rm MP}^{\star},\tag{13}$$

i.e., we cannot reduce the optimal objective value of the current RMP by more than |S| times the minimum reduced cost. This lower bound is called the *Lagrangian bound*.

Now, let ξ denote the cardinality of the maximum independent set in the conflict graph G. At most ξ many BSs can be deployed at the same time. Hence, we can enhance the lower bound (13) by replacing |S| with ξ .

The Lagrangian bound is used to speed up computations at B&B nodes, in particular at the root node. Given a value gap, we leave the current node if $-\xi \kappa^* < \text{gap}$. In fact, in case Z^*_{RMP} is a multiple of $gcd(\min_{s \in S} c_s, \lambda)$, and $gap \leq gcd(\min_{s \in S} c_s, \lambda)$, we can be sure that no integer solutions have a value less than Z^*_{RMP} and this value is a lower bound. In general, there might exist integer solutions with a value less than the LP value Z^*_{RMP} .

We denote the B&P algorithm which includes the settings presented in the previous subsection and the Lagrangian bound as a stop criterion by LB henceforth.

3.3 Speeding Up the Pricing Problems

The time spent on the solving process of the PPs has significant influence on the performance of the B&P algorithm since it has an impact, e.g., on the number of visited B&B nodes. Therefore, we present several techniques to speed up the PPs in this subsection.

Stabilisation. As explained, e.g., in Vanderbeck (2005); Leitner et al (2011), column generation suffers from several drawbacks such as slow convergence (*tailing-off effect*), generation of irrelevant columns mainly in the first iterations (*heading-in effect*), and *primal degeneracy* entailing multiple dual optimal solutions. These computational instabilities cause long running times with many iterations. Many stabilisation techniques have been developed to diminish these drawbacks (see Lübbecke and Desrosiers (2005) for an overview).

Here, we focus on the primal degeneracy of the RMP and apply stabilisation using alternative dual optimal solutions (Leitner et al 2011). The dual of the RMP, the Restricted Dual Problem (RDP), can be described as the following LP.

$$\max \sum_{t \in T} \beta_t - \sum_{U \subseteq S: \text{ max. clique}} \gamma_U \tag{14a}$$

s.t.
$$\sum_{t \in \tau} \beta_t - \alpha_s \le 0$$
 $\forall s \in S, \tau \in \mathcal{T}'_s$ (14b)

$$\beta_t \le \lambda \qquad \qquad \forall t \in T \qquad (14c)$$

$$\alpha_s - \sum_{U \subseteq S: \text{ max. clique, } s \in U} \gamma_U \le c_s \qquad \forall s \in S$$
(14d)

$$\alpha_s, \ \beta_t, \ \gamma_U \ge 0, \tag{14e}$$

where γ_U is the dual variable corresponding to constraint (5c). Further, constraints (14b) correspond to variables $\zeta_{s\tau}$, (14c) to u_t and (14d) to x_s . For a dual optimal solution $(\tilde{\alpha}, \tilde{\beta}, \tilde{\gamma})$, we define the *dual slack* of variable x_s as follows.

$$\Delta_s := c_s - \tilde{\alpha}_s + \sum_{U \subseteq S: \text{ max. clique, } s \in U} \tilde{\gamma}_U$$

For every dual optimal solution $(\tilde{\alpha}, \tilde{\beta}, \tilde{\gamma})$, there exists another optimal solution $(\alpha^*, \beta^*, \gamma^*)$ of the RDP computed as

$$\begin{aligned} \alpha_s^{\star} &= \tilde{\alpha}_s + \Delta_s = c_s + \sum_{U \subseteq S: \text{ max. clique, } s \in U} \tilde{\gamma}_U, \\ \beta^{\star} &= \tilde{\beta}, \\ \gamma^{\star} &= \tilde{\gamma}. \end{aligned}$$

The solution $(\alpha^*, \beta^*, \gamma^*)$ is optimal for the RDP since the objective value is not changed, constraints (14d) are fulfilled with equality and constraints (14b) are fulfilled more conspicuously. Obviously, $\alpha_s^* \geq \tilde{\alpha}_s$. Hence, if we compare the objective value of the PP to α_s^* instead of $\tilde{\alpha}_s$ the comparison becomes more restrictive and the generated columns are more likely to be relevant.

Even though the variables β_t are of greater importance since they occur as costs in the objective of the PPs, we cannot increase their value in a given dual optimal solution by adding the dual slack of variable u_t . This would on the one hand increase the objective value of the RDP and on the other hand we could not guarantee the compliance of constraints (14b) anymore.

Note, the stabilisation is only performed at the root node since the dual values of the branching constraints are typically unknown and cannot be computed easily in the subsequent B&B nodes.

We denote the B&P algorithm which includes the settings of algorithm LB and the stabilisation approach by PP_stab henceforth.

Suboptimal solving of PPs. The proof that a primal solution of a PP is optimal can be rather time consuming for larger test instances. Hence, we stop the solving process of a PP if the integrality gap is less than 1%. Furthermore, we restrict the number of B&B nodes per PP to 500. If the gap limit is not reached within the first 500 B&B nodes, the gain of solving this PP any further is not sufficient to justify the additional time consumption.

In the case that we have not found any pricing variable at the current B&B node, we solve all PPs again without a gap limit and without the restriction on the number of B&B nodes. By this means, we can guarantee that we have not missed to compute a necessary pricing variable in any node.

The algorithm based on PP_stab with the suboptimal solving of the PPs is denoted by PP_subopt.

3.4 Limited Number of Added Columns

Per pricing round, we can add up to |S| many variables which can lead to a high number of total variables. Therefore, it seems reasonable to investigate the restriction of the number of added variables per pricing round, e.g., to 1, 5 or 10. Even though we restrict the number of variables added per pricing round, we solve all (necessary) PPs and sort the computed variables by their reduced cost in ascending order. We then add the variable with the most negative reduced cost (or the 5, 10 variables). The setting which fixes the number of added columns per pricing round is denoted by added_cols and includes the setting PP_subopt.

3.5 A Primal Heuristic

The primal bounds computed during a B&P procedure are in general rather poor. To overcome this drawback we could solve the current RMP to optimality once in a while. However, this can take some time if the solving process has progressed due to the number of currently added columns. This is why we develop a primal heuristic which can be called at the end of each B&B node.

We intend to compute a feasible solution $(\hat{x}, \hat{u}, \hat{\zeta})$ from the current LP solution $(\tilde{x}, \tilde{u}, \tilde{\zeta})$. For this purpose we define a new set of BSs based on the current LP solution \tilde{x}_s :

$$S^{\star} := \{ s \in S : \tilde{x}_s > 0.5 \}.$$

For all BSs not in this set, we fix $\hat{x}_s = 0$ and $\hat{\zeta}_{s\tau} = 0 \quad \forall s \in S \setminus S^*, \tau \in \mathcal{T}'_s$. Furthermore, we ignore all already decided assignments, i.e., we set $\hat{\zeta}_{s\tau} = 1 \quad \forall (s,\tau)$ if $\tilde{\zeta}_{s\tau} = 1$.

To determine the remaining values we solve the following subMIP (based on the current RMP).

$$\min \sum_{s \in S^{\star}} c_s x_s + \lambda \sum_{t \in T} u_t \tag{15a}$$

s.t.
$$\sum_{s \in S_t^*} \sum_{\tau \in \mathcal{T}'_s: t \in \tau} \zeta_{s\tau} + u_t = 1 \qquad \forall t \in T$$
(15b)

$$\sum_{s \in U} -x_s \ge -1 \qquad \qquad \forall U \subset S^\star, U \text{ max. clique} \qquad (15c)$$

$$x_s - \sum_{\tau \in \mathcal{T}'} \zeta_{s\tau} \ge 0 \qquad \qquad \forall s \in S^\star \tag{15d}$$

$$x_s, \ \zeta_{s\tau}, \ u_t \in \{0, 1\} \qquad \qquad \forall s \in S^\star, \ \tau \in \mathcal{T}'_s, \ t \in T \qquad (15e)$$

To speed up the primal heuristic we set a limit of one on the number of solutions, i.e., as soon as an integer solution with a value better than the known primal solution of the RMP is found, the solving process of the subMIP is stopped. Based on this solution, we set the remaining values for $(\hat{x}, \hat{u}, \hat{\zeta})$ to the values of (15) and add $(\hat{x}, \hat{u}, \hat{\zeta})$ as a new primal solution to the RMP. We denote the B&P algorithm which applies this primal heuristic and includes the setting added_cols with the best parameter (to be determined) by heuristic.

4 Computational Study

In this section, we present a comprehensive computational study to investigate the performance of the techniques illustrated in Section 3. First of all, we describe the considered scenarios and give some information on the general settings for the performed computations. Afterwards, we analyse the gains of the different settings achieved at the root node and for the complete solving process.

4.1 The Scenarios

The planning scenarios considered in this study are based on signal propagation data for Munich available at COST 231 (1996). We consider six different instances of two dimensions as displayed in Table 2. For all instances, the TNs

Table 2 Number of BSs and TNs, and the maximum independent set number of the sixtest instances.

identifier	$\# \ \mathrm{BSs}$	# TNs	ξ
scen_20_200a scen_20_200b scen_20_200c scen_30_300a scen_30_300b	20 20 20 30 30	200 200 200 300 300	$12 \\ 11 \\ 12 \\ 14 \\ 14 \\ 14$
scen_30_300c	30	300	15

are randomly distributed, where the BSs are randomly chosen from a larger set of 60 BS candidate sites. We consider simplified scenarios since the computational study focuses on the performance of the different settings for the B&P algorithm. Hence, the BS candidate sites are limited to the location of the BS. However, the integration of configuration options would not change the implementation. For the robustness parameter Γ , we take values in $\{0, 1, \ldots, 20\}$ for all scenarios into account. We fixed the maximum value to 20 since initial computations performed with the compact model showed a constant solution for $\Gamma \geq 20$ for all scenarios.

Signal prediction, which is needed for the computation of the spectral efficiencies, is done by a cube oriented ray launching algorithm (Mathar et al 2007). Furthermore, two BSs are adjacent in the conflict graph if and only if the distance between them is less than or equal to 500 m. As an example, the resulting graph for scenario scen_30_300b is illustrated in Figure 2.



Fig. 2 The conflict graph for scenario scen_30_300b: BSs are denoted by crosses, TNs by dots and the conflict graph is displayed by the connecting lines.

Furthermore, we use the following parameters for all instances: $b_s = 10,000$, $c_s = 4000 \ \forall s \in S$ (based on Deruyck et al (2010)), $e_{\min} = 0.5$, and $\lambda = 1000$. Due to these parameters, we set $abs_gap = gcd(4000, 1000) = 1000$. We compute the demand values \bar{w}_t and \hat{w}_t for each $t \in T$ as explained in detail in Claßen et al (2013). Mainly, we randomly generate user profiles from Table 3. For the nominal demands \bar{w}_t , we consider a regular traffic demand

Table 3 Profiles for TNs

service	regular $[\%]$	high $[\%]$	bit rate [kbps]
data	[10,20]	[30,40]	[512,2000]
web	[20,40]	[40,50]	[128,512]

scenario whereas we consider a high traffic demand scenario for the peak demand values $\bar{w}_t + \hat{w}_t$. A percentage for both data and web services is uniformly drawn from the considered percentage column and multiplied by a bit rate uniformly drawn from the "bit rate" column. Then the remaining percentage is used for VoIP with a bit rate of 64 kbps.

All computations are performed on a Linux machine with 3.40GHz Intel Core i7-2600 processor, a memory limit of 11GB RAM and a general CPU time limit of 2h. We use SCIP 3.0.0 (Achterberg 2009) with CPLEX 12.4 (IBM – ILOG 2012) as underlying LP solver. Furthermore, the PPs are directly solved using CPLEX.

The different algorithms we investigate in the computational study are summarised in Table 4 based on the descriptions given in Section 3.

Identifier	Description
simple	straightforward B&P, initial solution via compact LP, absolute gap limit, aging of pricing variables, extended cover inequalities for PPs, extended sets of TNs
LB	uses the Lagrangian bound as stop criterion at each B&B node
PP_stab	as LB plus stabilisation at the root node
PP_subopt	as PP_stab plus solving the PPs suboptimal: gap limit of 1 %, at most 500 B&B nodes
added_cols	as $\mathtt{PP_subopt}$ plus the number of added variables per pricing round is limited
heuristic	as added_cols plus deploying a primal heuristic

Table 4Summary of settings considered in Section 4.

In the following two subsections, we analyse the quality of the LP relaxation and the behaviour of the Lagrangian bound exemplarily for scen_30_300b. We chose this scenario randomly from the three largest instances since the root node of scenarios scen_20_200a-c is mostly solved too fast to reveal the information we would like to present.

4.2 LP Relaxation

In Section 2.1 we have demonstrated via a small example that the LP relaxation of the compact model can be weak and the column generation approach can compute a better LP solution. Exemplarily for scenario scen_30_300b, we present the LP relaxation of the compact model and the LP solution computed at the root node via the column generation approach for $\Gamma \in \{0, 1, ..., 50\}$ in Figure 3. Obviously, the LP solution of the column generation is at least



Fig. 3 Comparison of the LP solution of the compact model and the LP solution at the root node of the column generation algorithm for scenario scen_30_300b and $\Gamma \in \{0, 1, \ldots, 50\}$.

as good as the LP relaxation of the compact model. For $6 \leq \Gamma \leq 32$, the LP solution of the column generation approach is significantly better than the compact LP solution. The considerable improvement lies in the actual values of the LP solutions rather than in the percentage value. In half of the instances for $6 \leq \Gamma \leq 32$, the LP solution of the column generation is above the next higher multiple of thousand, e.g., for $\Gamma = 14$, 50038 versus 49462. Due to the fact that the parameters in the objective are multiples of thousand, the LP solution of the compact model. The instances for small and large values of Γ are easier to solve, which is why the two curves (almost) meet. We consider values for Γ of up to 50 here to illustrate the complete behaviour of the LP solutions for this specific scenario even though for all other computations we set $\Gamma \leq 20$.

4.3 Lagrangian Bound

In this subsection, we analyse the behaviour of the Lagrangian bound introduced in Section 3.2. Exemplarily for scen_30_300b and $\Gamma = 4$, Figure 4 presents the Lagrangian bound and the current LP solution per pricing round at the root node. For a better readability, we have omitted the value of the



Fig. 4 LP solution and Lagrangian bound per pricing round at the root node for scenario scen_30_300b and $\Gamma = 4$.

Lagrangian bound at the first round (-611000) in the figure. The Lagrangian bound has a stepwise behaviour since we update this value only if the current bound is better than the best known bound. Otherwise, the bound would fluctuate extensively. In the first 60 rounds, the Lagrangian bound is quite far from the LP solution. However, it converges fast against the LP solution, where the LP solution decreases per pricing round. For a more detailed view of this convergence between pricing round 60 and 133 we refer to Figure A.1 in the appendix. As explained before, we stop the solving of the root node if the value of the LP solution and the Lagrangian bound are closer together than the abs_gap, i.e., 1000, which is the reason why there is still a gap between the two curves at the last pricing round. Without the application of the Lagrangian bound as a stop criterion (the setting simple), the solving of the root node takes 692 rounds whereas with setting LB, it takes 133 rounds (see Tables A.2 and A.4 in the appendix for all results).

4.4 Performance of Column Generation at the Root Node

In this subsection, we analyse the performance of the column generation algorithm at the root node. Since we have focused on scen_30_300b in the current and the previous subsection, we present the detailed analysis only for this scenario. The complete results for all scenarios are given in the appendix in Tables A.1 to A.8.

The settings LB, PP_stab, PP_subopt and added_cols strongly influence the solution performance at the root node. Hence, in this section we compare the consumed time, the number of pricing rounds and the number of computed variables at the root node for these settings.

First, we take the setting simple as a basis and compute the reductions we gain by applying the settings LB, PP_stab and PP_subopt. Therefore, the time reduction is computed as follows.

where "advanced time" has to be replaced by the time of the considered setting. Thus, a value of 20% means that we can reduce the solving time by 20% due to the application of the setting compared to the time needed by simple, while a value of -20% says that the computation is 20% slower than for simple.

We display the time reductions and the actual time of simple exemplarily for scen_30_300b in Figure 5. The absolute times for all scenarios considered in



Fig. 5 Time reduction for LB, PP_stab and PP_subopt compared to simple (bars) and absolute time consumed by simple (dotted line) for scenario 30_300b.

this study can be found in the appendix in Table A.1 for scenarios with 20 BSs and in Table A.3 for the remaining scenarios. For small values of Γ , instance scen_300_30b is rather easy to solve with low total running time. Hence, the time reductions by LB, PP_stab and PP_subopt can be marginal. However, for larger values of Γ all three settings give time reductions of more than 85% compared to the straightforward approach simple. In addition for $\Gamma \geq 12$, the time limit of two hours is reached by simple (except for $\Gamma = 19$), implying a time reduction of at least the reported values. However, tests with a time limit of 8 h led to the same results since the values are close to 100%.

The reductions in the number of pricing rounds and in the number of variables needed at the root node are computed in a similar way as the time reduction before. Clearly, the number of pricing rounds is strongly related to the number of added columns. Hence, we just present the round reduction and the absolute rounds needed by simple in Figure 6 for scen_30_300b. The results regarding the number of variables are illustrated in Figure A.2 in the appendix.



Fig. 6 Round reduction for LB, PP_stab and PP_subopt compared to simple (bars) and absolute number of rounds needed by simple (dotted line) for scenario 30_300b.

The highest reductions are, in general, achieved by LB and PP_stab since the utilisation of the Lagrangian bound as a stop criterion obviously reduces the number of necessary pricing rounds and hence, added pricing variables. The stabilisation approach influences the number of rounds and variables only slightly by the possibility of computing different pricing variables. However, the results demonstrate that the applied stabilisation is not strong. On the other hand, even though the setting PP_subopt also uses the Lagrangian bound, the number of pricing rounds decreases only slightly compared to simple and the number of added variables can even increase. This happens because a pricing variable found by a suboptimal solution of the PP might not be as effective as a variable of an optimal solution. Hence, the good performance of the Lagrangian bound at the root node can be weakened by the suboptimal solving of the PPs.

For a complete overview on the performance of the different settings, we count the cases in which each setting gives the best result (either lowest time, number of rounds, or number of variables) per scenario. Note, in the case that two settings give the same best result, we count it for each setting. The

summarised results for scenarios scen_30_300a-c are given in Table 5 and for scen_20_200a-c in Table A.5 in the appendix. The last four lines in each table

		simple	LB	PP_stab	PP_subopt
	time	0	2	4	15
scen_30_300a	rounds	1	14	4	3
	vars	0	1	17	3
	time	0	8	8	5
scen_30_300b	rounds	0	14	6	1
	vars	0	6	14	1
	time	0	5	5	11
scen_30_300c	rounds	0	18	4	0
	vars	0	1	19	1
	time	0	15	17	31
total	rounds	1	46	14	4
total	vars	0	8	50	5
	total	1	69	81	40

Table 5 Number of instances for which each of the four settings simple, LB, PP_stab and PP_subopt gives the best results per scenario and in total for scen_30_300a-c.

give the totals regardless of the different scenarios in each group. We do not sum over the scenarios with different sizes since they are too different in their solving behaviour, especially the solving times vary extremely. Considering the total for each group, i.e., time, rounds and variables, the setting PP_subopt gives the best results most frequently independent of the size of the considered scenarios. For the number of rounds, already the LB setting performs best and for the number of variables, PP_stab most frequently gives the best results. However, in real world applications the time is usually the most restrictive resource. This is the reason why we consider PP_subopt as the most appropriate setting since it most frequently gives the best results concerning the time, with a significant distance to the other settings.

The number of computed pricing variables is in general quite high. This leads to the question if it is beneficial to restrict the number of added pricing variables per pricing round. We tested the effect of adding at most 1, 5 or 10 variables per round. The results can be found in the appendix in Tables A.7 and A.8, respectively. Again, we count the times each setting gives the best results regarding running time, number of rounds and number of variables, see Table 6 for scen_30_300a-c and Table A.6 in the appendix for scen_20_200a-c. The lowest number of variables is clearly most frequently computed by added_cols with a limit of 1. However, the restriction on the number of variables in general deteriorates the solving process at the root node compared to PP_subopt (without these limitations). Hence, we will not consider the added_cols setting in the following computations.

		PP_subopt	added_cols 1	added_cols 5	added_cols
	time	16	0	0	5
scen_30_300a	rounds	16	0	0	5
	vars	2	17	0	2
	time	12	0	1	8
scen_30_300b	rounds	16	0	1	5
	vars	0	18	3	0
	time	10	0	2	9
scen_30_300c	rounds	14	0	0	7
	vars	0	13	3	5
	time	38	0	3	22
total	rounds	46	0	1	17
totai	vars	2	48	6	7
	total	86	48	10	46

Table 6 Number of instances for which each of the four settings PP_subopt, added_cols 1, added_cols 5 and added_cols 10 gives the best results per scenario and in total.

4.5 Performance of B&P

In this section, we present the B&P results for all scenarios given in Table 2 within the time limit of two hours. Note that since the set S is chosen arbitrarily, even scenarios of the same size can behave completely different. The times and optimality gaps for all scenarios can be found in Tables A.9 and A.10, respectively, in the appendix. Scenarios scen_20_200b and scen_20_200c are for most values of Γ solved within a few seconds regardless the chosen setting. Hence, we focus on scenario scen_20_200a and the larger scenarios in this section.

Analogue to the previous subsection, we consider the time reduction which can be achieved by the application of settings LB, PP_stab, PP_subopt and also heuristic compared to simple. Note, a reasonable evaluation of the time reduction for one scenario is not possible if the algorithms run into the time limit for many values of Γ . For scen_20_200a, most of the instances are solved to optimality within the time limit. Hence, we focus on this scenario for the following evaluations and display the time reduction in Figure 7.

A time reduction of zero indicates that both simple and the other setting could not solve the instance within the time limit. As explained before, the instances with a low value of Γ are easier (and faster) and thus, the applied performance improvements can slow down the solving process. However, for larger values of Γ (but $\Gamma \leq 11$) PP_subopt and heuristic perform best with up to 99% of time reduction for $\Gamma = 4$. The settings LB and PP_stab in contrast are subject to high fluctuations see, e.g., $\Gamma = 10$, which partly result from the fluctuations in the solving time. For $13 \leq \Gamma \leq 16$, simple computes the optimal solutions quite fast, even though the problems are not as easy as



Fig. 7 Time reduction for LB, PP_stab, PP_subopt and heuristic compared to simple (bars) and absolute time consumed by simple (dotted line) for scenario 20_200a.

for $\Gamma \leq 4$. Thus, actually no performance improvements are necessary and the improved settings rather slow down the solving process.

To evaluate the instances which could not be solved within the time limit, we compute the gap reduction as follows. If the optimality gap computed by simple is not 0, the gap reduction is

Hence, the maximum possible reduction is 100 %. If simple gap equals 0, we set the gap reduction to 0 if the advanced gap is equal to 0 and to -100 % if the advanced gap is strictly greater than 0. Note, if no optimality gap could be computed since no dual bound was found, we assume a gap of 100 % for these evaluations. This is why we also assume the highest occurrent optimality gap is 100 % even though higher gaps are possible in theory.

The gap reduction for scen_20_200a is presented in Figure 8. For the instances with no time reduction in Figure 7, there exists a significant gap reduction, e.g., consider $\Gamma = 9$, 18. This occurs as no optimality gap could be computed quite frequently for simple when running into the time limit. For $\Gamma \geq 14$, the optimality gap computed by simple is rather small and thus, LB, PP_stab, PP_subopt and heuristic give quite often relatively high increases of the gap even though the computed gaps are in most cases below 5%. Note, the instances for consecutive values of Γ are completely decoupled. Hence, fluctuations of the optimality gap such as for $7 \leq \Gamma \leq 12$ can occur.

As explained before, the gap reduction cannot reveal any information on the absolute gaps which can in general be rather low. Therefore, we give a different evaluation of the settings for scenarios scen_30_300a-c to accommodate



Fig. 8 Gap reduction for LB, PP_stab, PP_subopt and heuristic compared to simple (bars) and absolute gap computed by simple (dotted line) (worst case 100%) for scenario 20_200a.

this aspect. We focus on the set of larger scenarios since most of these instances cannot be solved within the time limit. Thus, the absolute gaps are of great interest. In total, we have considered 63 different instances for scenarios scen_30_300a-c with $\Gamma \in \{0, 1, 2, ..., 20\}$. For an overview on the performance of the different settings simple, LB, PP_stab, PP_subopt, and heuristic during the complete solving process and a comparison to the compact model, we compute the percentage of these 63 instances which have at most a certain gap after the time limit of two hours is reached. The results are displayed in Figure 9.

All instances solved by the setting heuristic have an optimality gap of less than 12 %, which is the best we could achieve for the set of the largest scenarios. However, already by means of PP_subopt (which is included in heuristic) more than 60 % of the instances are solved with a gap less than or equal to 4 %. Concerning the straightforward approach simple, around 43 % of the instances are solved to optimality, whereas for 30 % an optimality gap could not be computed at all (due to missing dual bounds).

Overall, the results suggest a clear outperformance of the PP_subopt and heuristic settings for computing small gaps within two hours. Nevertheless, the compact model solves 57% of the largest scenarios to optimality and all instances regarded with a gap less than 9%.

4.6 Proportion of Time Spent in PPs

Finally, we evaluate the percentage of the total solving time spent in the PPs for each setting in Table 4. In Figure 10, we illustrate these percentage values and the average solving time for scen_30_300b and $\Gamma \in \{0, 2, 4, \ldots, 20\}$. We consider this scenario instead of scen_20_200a here since for scen_20_200a only



Fig. 9 Percentage of the 63 instances (scen_30_300a–c, $\Gamma \in \{0, 1, 2, ..., 20\}$) with a gap less than optimality gap given at the x-axis for a time limit of two hours and the different settings.

very few instances spent less than 90% of the solving time in the PPs (see Figure A.3 in the appendix). In contrast, for scen_30_300b we can in general say that the percentage of time spent in the PPs is higher, the longer the average solving time is. Certainly, PP_subopt spends the shortest time in the PPs but still up to 86% ($\Gamma = 16$). These long times spent to initialise and solve the PPs are a strong indicator that even the improved B&P algorithms presented are not competitive with the compact model regarding the solving time.

5 Conclusion

In this paper, we presented a full B&P approach for the robust wireless network planning problem. Furthermore, we investigated in total seven different settings to improve the solving performance compared to a straightforward implementation. We presented an extensive computational study performed on six test instances of two dimensions and evaluated the settings at the root node and for the complete solving process.

The limitation on the number of added variables per pricing round crystallised to have a negative effect on the solving performance. However, all other enhancements have in general a positive effect, i.e., can reduce the solving time, the number of needed pricing rounds and the number of added pricing variables. The best performance at the root node gives the suboptimal solving of the PPs and for the complete solving process the primal heuristic which also includes the suboptimal solving of the PPs. However, the judgement of the best performance depends on the focus of the evaluation.



Fig. 10 Percentage of total solving time which is spent in the PPs for all five settings (bars) and the average solving time (dotted line) for scenario scen_30_300b, displayed only for $\Gamma \in \{0, 2, 4, \ldots, 20\}$.

In summary, the results presented in this paper show that it is a complex task to implement a B&P approach for the wireless network planning problem at hand. Since the column generation and the Lagrangian relaxation give the same dual bound in theory, as an alternative, Lagrangian relaxation combined with a B&B framework might be more effective. Furthermore, for more so-phisticated robustness models such as the multi-band robustness (Büsing and D'Andreagiovanni 2012), the presented B&P algorithms might give better results compared to a blown-up compact model since the applied robustness approach just affects the PPs instead of the complete problem.

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A Appendix

Fig. A.1 LP solution and Lagrangian bound per pricing round at the root node for scenario scen_30_300b and $\Gamma = 4$ zoomed in to rounds 60 to 133.



Fig. A.2 Variable reduction for LB, PP_stab and PP_subopt compared to simple (bars) and absolute number of variables generated by simple (dotted line) for scenario 30.300b.



Fig. A.3 Percentage of total solving time which is spent in the PPs for all five settings (bars) and the average solving time (dotted line) for scenario scen_20_200a, displayed only for $\Gamma \in \{0, 2, 4, \ldots, 20\}$.

Table A.1 Solving time (in sec.) at the root node for scen_20_200a–c and the different settings.

$\begin{array}{c c c c c c c c c c c c c c c c c c c $		Г	simple	LB	PP_stab	PP_subopt
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		0	1	0.91	0.24	0.19
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		1	0.32	0.32	0.51	0.28
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		2	0.58	0.56	0.45	0.46
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		3	38.77	13.44	12.73	6.05
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		4	7200.16	13.84	15.52	6.02
$\begin{array}{c} & & & & & & & & & & & & & & & & & & &$		5	7200.2	7200.26	7200	127.36
$\begin{array}{c} & 0 & 1 & 1 & 0 & 1 & $		ő	7200.01	7200 14	562.07	179.52
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	~	7	7200.3	7201.07	1474 67	429.37
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	õ	8	4963 32	4744 16	2823 13	68.69
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	50	ă	7204 61	7202.38	7201 19	410.3
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	0	10	2201.01	1025.7	5583 15	45.02
$ \begin{array}{c} \begin{array}{c} \begin{array}{c} \begin{array}{c} 11 \\ 1203.12 \\ 12 \\ 140.53 \\ 13 \\ 209.24 \\ 14 \\ 210.45 \\ 117.76 \\ 90.36 \\ 15 \\ 390.63 \\ 133 \\ 128.94 \\ 101.39 \\ 16 \\ 386.01 \\ 92.78 \\ 108.8 \\ 60.97 \\ 17 \\ 319.96 \\ 109.67 \\ 112.66 \\ 72.87 \\ 18 \\ 240.78 \\ 125.11 \\ 128.3 \\ 61.12 \\ 128.3 \\ 86.17 \\ 123.87 \\ 85.08 \\ 20 \\ 410.47 \\ 182.86 \\ 111.21 \\ 61.74 \\ 123.87 \\ 85.08 \\ 20 \\ 410.47 \\ 182.86 \\ 111.21 \\ 61.74 \\ 123.87 \\ 85.08 \\ 20 \\ 410.47 \\ 182.86 \\ 111.21 \\ 61.74 \\ 123.87 \\ 85.08 \\ 20 \\ 410.47 \\ 182.86 \\ 111.21 \\ 61.74 \\ 123.87 \\ 85.08 \\ 20 \\ 410.47 \\ 182.86 \\ 111.21 \\ 61.74 \\ 10.37 \\ 0.35 \\ 0.21 \\ 0.23 \\ 2 \\ 0.91 \\ 1.07 \\ 1.14 \\ 0.66 \\ 0.73 \\ 0.66 \\ 0.65 \\ 5 \\ 0.8 \\ 0.78 \\ 0.53 \\ 0.66 \\ 1.44 \\ 1.45 \\ 0.77 \\ 0.57 \\ 0.53 \\ 0.66 \\ 1.66 \\ 1.05 \\ 0.8 \\ 0.78 \\ 0.53 \\ 0.66 \\ 1.05 \\ 10 \\ 3.44 \\ 3.53 \\ 2.46 \\ 1.06 \\ 1.1 \\ 19.39 \\ 7.35 \\ 15.98 \\ 7.53 \\ 0.5 \\ 12 \\ 23.23 \\ 10.47 \\ 8.7 \\ 6.21 \\ 13 \\ 53.42 \\ 22.06 \\ 23.63 \\ 14.79 \\ 14 \\ 57.02 \\ 24.91 \\ 29.44 \\ 15.49 \\ 15 \\ 55.11 \\ 25.39 \\ 36.94 \\ 12.83 \\ 16 \\ 51.87 \\ 31.5 \\ 39.7 \\ 17.02 \\ 17 \\ 93.27 \\ 19 \\ 17.07 \\ 39.43 \\ 99.49 \\ 11.79 \\ 20 \\ 331.46 \\ 52.37 \\ 113.71 \\ 23.52 \\ \hline \begin{array}{c} 0 \\ 0.51 \\ 0.57 \\ 0.98 \\ 0.92 \\ 0.65 \\ 0.59 \\ 0.98 \\ 0.92 \\ 0.55 \\ 0.59 \\ 0.98 \\ 0.92 \\ 0.55 \\ 0.59 \\ 0.98 \\ 0.92 \\ 0.55 \\ 0.59$	2	11	2000.00	7200 42	7208.48	404.76
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	en	12	440 53	68.86	87.44	30.87
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	SC	12	200.24	66.71	141.09	41 49
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		13	209.24	117 76	141.02	41.40
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		14	210.45	117.70	100.04	92.03
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		10	390.03	133	120.94	101.59
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		10	300.01	92.18	110 60	00.97
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		17	319.96	109.67	112.00	(2.8)
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		18	240.78	125.11	128.3	03.16
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		19	288.3	86.17	123.87	85.08
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		20	410.47	182.86	111.21	61.74
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	_	0	0.16	0.16	0.13	0.12
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		1	0.37	0.35	0.21	0.23
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		2	0.91	1.07	0.56	0.53
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		3	1.07	1.14	0.61	0.6
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		4	0.66	0.73	0.66	0.65
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		5	0.8	0.78	0.53	0.64
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		6	1.44	1.45	0.77	0.57
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	р	7	1.12	1.15	0.66	1.05
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	00	8	1.16	1.21	1.17	0.62
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	Ñ	9	1.01	1.03	0.87	0.72
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	20	10	3.44	3.53	2.46	1.96
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	1	11	19.39	7.35	15.98	7.53
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	ē	12	23.23	10.47	8.7	6.21
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	š	13	53.42	22.06	23.63	14.79
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		14	57.02	24.91	29.44	15.49
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		15	55.11	25.39	36.94	12.83
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		16	51.87	31.5	39.7	17.02
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		17	93.27	19.03	30.69	17.32
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		18	61.96	22.37	27.54	17.25
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		19	172.07	39.43	99.49	11.79
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		20	331.46	52.37	113.71	23.52
$\begin{array}{cccccccccccccccccccccccccccccccccccc$						
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		0	0.51	0.37	0.4	0.38
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		1	0.49	0.46	0.37	0.38
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		2	1.28	1.25	0.53	0.54
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		3	0.98	0.92	0.65	0.59
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		4	1.13	1.04	0.97	0.93
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$		5	0.5	0.49	0.35	0.36
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$		6	1.61	2.02	0.46	0.45
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	C	7	2.23	2.15	0.87	0.9
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	Ŭ0	8	2.29	2.21	1.05	1.12
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	5	9	3.08	2.75	1.99	1.37
$ \begin{array}{c} \begin{array}{c} 11 \\ 0 \\ 0 \\ 0 \\ \end{array} & \begin{array}{c} 11 \\ 12 \\ 12 \\ 13 \\ 42.78 \\ 13 \\ 42.27 \\ 6.34 \\ 8.5 \\ 5.54 \\ 14 \\ 48.14 \\ 9.26 \\ 15 \\ 15 \\ 68.18 \\ 9.26 \\ 10.54 \\ 5.67 \\ 16 \\ 59.19 \\ 14.22 \\ 13.1 \\ 8.86 \\ 17 \\ 82.88 \\ 18.73 \\ 17.96 \\ 7.4 \\ 18 \\ 73.85 \\ 16.3 \\ 20.2 \\ 10.17 \\ 19 \\ 103.41 \\ 20.37 \\ 26.15 \\ 19 \end{array} $	20	10	6.78	5.08	3.81	2.74
$ \begin{smallmatrix} 0\\ 2\\ 2 \end{smallmatrix} 12 42.78 5.77 5.93 3.31 \\ 13 42.27 6.34 8.5 5.54 \\ 14 48.14 9.26 5.86 5.01 \\ 15 68.18 9.26 10.54 5.67 \\ 16 59.19 14.22 13.1 8.86 \\ 17 82.88 18.73 17.96 7.4 \\ 18 73.85 16.3 20.2 10.17 \\ 19 103.41 20.37 26.15 19 \\ \end{split} $	n_	11	48.65	7.02	5.16	3.1
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	Ce.	12	42.78	5.77	5.93	3.31
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	ŵ	13	42.27	6.34	8.5	5.54
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		14	48.14	9.26	5.86	5.01
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		15	68.18	9.26	10.54	5.67
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		16	59.19	14.22	13.1	8.86
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		17	82.88	18.73	17.96	7.4
19 103.41 20.37 26.15 19		18	73.85	16.3	20.2	10.17
· · · · · · · · · · · · · · · · · · ·		19	103.41	20.37	26.15	19
20 83.67 20.06 31.7 11.34		20	83.67	20.06	31.7	11.34

Table A.2	Number	of pricing	rounds an	d number	of added	variables	at the root	node for
scen_20_200	a–c and th	he differen	t settings.					

# pricing rounds # variables									
	Г	simple	LB	PP_stab	PP_subopt	simple	LB	PP_stab	PP_subopt
	0	60	60	28	28	122	122	89	89
	1	15	15	32	24	75	75	138	107
	2	27	27	31	32	156	156	149	171
	3	446	205	261	251	1672	1123	1239	1200
	4	29160	211	281	211	31223	1147	1354	1094
	5	7766	7813	7448	1191	9593	9641	9346	3198
	0 7	20559	20189	1991	1431	23813	23431	4100	3037
0a	6	1004 9409	7824	2101	2307	10239	12078	4312	2505
20	0	1848	1856	1888	2041	5218	5238	3705	4553
0	10	2307	2001	5301	2041	6537	6141	8745	4000
2	11	1251	1251	1414	1711	4555	4555	3755	3668
en	12	444	228	261	281	2327	1680	1693	1657
SC	13	385	241	331	281	2332	1896	1921	1852
	14	398	293	271	411	2314	2018	1738	2226
	15	454	299	301	371	2534	2005	1849	2101
	16	381	203	251	321	2142	1565	1641	1846
	17	429	253	301	341	2200	1857	1889	2023
	18	346	265	281	301	2088	1864	1751	1781
	19	358	204	281	411	2103	1557	1776	2148
	20	499	310	281	341	2653	2101	1818	1956
	0	11	11	14	14	41	41	40	40
	1	22	22	19	19	63	63	69	69
	2	43	43	59	59	96	96	110	110
	3	42	42	52	52	159	159	197	197
	4	27	27	07	07	71	71	144	144
	0 6	29	29	39	38	150	159	100	110
-	7	00 56		13	41	102	102	140	100
qo	6			47	00	230	230	142	201
20	0	56	56	93 70	41	107	107	100	109
0	10	06	06	70	85	582	582	360	411
7	11	104	149	151	170	1103	008	820	838
en	12	183	120	111	1/8	977	849	670	817
s_{c}	13	262	159	181	101	1374	1151	1024	1064
	14	194	151	171	206	1213	1097	1004	1003
	15	179	120	161	175	962	868	815	856
	16	192	153	161	197	1072	998	868	865
	17	192	122	161	214	1036	904	908	903
	18	194	130	151	203	1089	979	902	956
	19	231	143	221	174	1087	979	940	809
	20	290	192	221	272	1364	1228	943	967
	0	28	27	31	31	86	86	73	73
	1	25	24	32	32	94	94	80	80
	2	47	46	38	38	134	134	115	115
	3	33	32	43	43	113	113	117	117
	4	50	49	57	57	209	209	214	214
	Ð	21	20	21	21	149	149	141	141
	7	67	66	40	24 40	360	388	199	200
õ	0	41	40	49	49	459	459	210	201
20	0	41	40 27	39 41	42 /1	402 590	404	042 407	308 404
0	10	40	37 70	41	41 56	020 607	494	497 577	494
2	11	41 1/2	40 56	4±7 51	61	1360	830	661	725
en	19	191	17	51	61	1359	713	663	785
$s_{\rm C}$	12	117	50	61	81 81	1988	713	785	10/0
	14	118	60	51	81	1398	875	664	1040
	15	129	63	71	91	1439	865	911	1004
	16	145	68	71	121	1675	1012	894	1345
	17	155	78	81	111	1630	1123	991	1253
	18	149	74	91	111	1598	1024	1117	1298
	19	161	92	101	161	1658	1209	1180	1600
		140	00	101	1/1	1677	1247	1104	1470

Table A.3 Solving time (in sec.) at the root node for scen_30_300a–c and the different settings.

	Г	simple	LB	PP_stab	PP_subopt
	0	5.79	5.87	6.25	4.2
	1	4.94	5.08	4.35	2.47
	2	20.81	19.3	12.12	6.78
	3	53.79	41.67	39.43	23.18
	4	404.89	122.77	92.51	62.93
	5	370.62	98.94	89.76	77.56
	6	812.97	167.54	127.23	99.21
)a	7	994.85	142.77	132.83	154.27
ŏ	8	7201.17	132.89	108.56	171.91
	9	1098.13	150.61	210.7	272.11
30	10	1656.2	162.38	160.43	242.74
en.	11	2219.32	200.67	164.84	259.85
SCe	12	3480.41	180.14	195.71	300.43
	13	3044.43 7205 77	103.21	250.89	170.00
	14	7212 72	226 60	400.07	104.14
	16	7225 15	220.09	516.1	194.14 202 14
	17	7239.68	424 97	415.46	202.14
	18	7215 24	467.35	450.52	380.06
	19	7207 25	839.58	953 47	293.37
	20	7318.04	651.85	1233.53	343.69
		2.20	0.05	0.00	9.17
	0	3.32	3.35	2.26	3.17
	1	0.30	0.3	3.00 8.07	5.10
	2	9.42 51.50	9.20	10.26	16 70
	4	350.57	20.47	20.65	26.79
	5	380.05	50.36	38.58	38.61
	ő	380.87	50.00	45.46	32.41
0	7	772.48	53.56	54.81	59.57
10(8	886.83	66.74	56.37	87.34
30	ğ	1387.7	70.82	69.64	74.29
õ	10	3540.22	74.84	86.18	145.67
1	11	2951.13	112.77	102.55	143.8
Cel	12	7311.42	109.78	115.26	190.53
õ	13	7279.55	111.16	118.13	203.26
	14	7478	147.39	155.68	131.35
	15	7298.85	136.22	164.33	211.09
	16	7207.55	246.41	205.13	171.23
	17	7379.37	176.84	177.65	241.09
	18	7307.65	161.33	234.84	210.09
	19	5186.8	159.06	222.86	218.42
	20	7291.33	276.16	179.6	193.35
	0	37.06	36.15	18.2	19.16
	1	445.56	145.56	1634.8	360.83
	2	513.25	246.95	298.01	91.42
	3	399.28	144.58	205.9	169.34
	4	543.35	192.82	216.6	175.54
	5	405.85	159.21	225.04	183.23
	0 7	973.72	323.71	180.84	204.88
00	6	401.81	105.01	100 51	160.00
30	0	709.02	106.28	204 42	207.04
0	10	3141.04	243.26	204.42	207.94
-13	11	768.33	30741	272.26	418 99
er	12	2524.82	480.24	535.88	390.54
sc	13	1281.99	725.34	1508.57	467.31
	14	1432.04	476.46	609.89	415.74
	15	7240.74	1580.5	537.01	422.71
	16	3616.67	856.08	708.81	382.8
	17	7301.61	742.45	1805.54	353.46
	18	7278.9	2001.25	3181.37	432.88
	19	6855.84	1825.28	2099.54	405.14
	20	7278.73	5473.3	634.72	431.13

			# pri	icing round	s	# variables			
	Г	simple	LB	PP_stab	PP_subopt	simple	LB	PP_stab	PP_subopt
scen_30_300a	$\begin{array}{c} 0 \\ 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \\ 8 \\ 9 \\ 10 \\ 11 \\ 12 \\ 13 \\ 14 \\ 15 \\ 16 \\ 17 \\ 18 \\ 19 \\ 20 \\ \end{array}$	$\begin{array}{c} 116\\ 63\\ 151\\ 239\\ 642\\ 597\\ 661\\ 799\\ 2700\\ 513\\ 547\\ 548\\ 513\\ 513\\ 491\\ 496\\ 487\\ 518\\ 648\\ 739\\ 770\\ 92\end{array}$	$\begin{array}{c} 1116\\ 63\\ 125\\ 239\\ 285\\ 254\\ 256\\ 271\\ 228\\ 238\\ 228\\ 243\\ 223\\ 225\\ 224\\ 244\\ 244\\ 249\\ 306\\ 327\\ 375\\ 354\\ \end{array}$	$\begin{array}{c} 131 \\ 76 \\ 160 \\ 251 \\ 321 \\ 271 \\ 301 \\ 291 \\ 221 \\ 251 \\ 241 \\ 251 \\ 281 \\ 281 \\ 301 \\ 321 \\ 311 \\ 321 \\ 311 \\ 321 \\ 371 \\ 391 \\ \end{array}$	$\begin{array}{c} 147\\ 61\\ 121\\ 238\\ 371\\ 391\\ 401\\ 511\\ 491\\ 651\\ 541\\ 541\\ 541\\ 541\\ 541\\ 551\\ 701\\ 421\\ 431\\ 551\\ 701\\ 611\\ 670\\ \end{array}$	$\begin{array}{c} 1387\\ 907\\ 2113\\ 3475\\ 8734\\ 6994\\ 6323\\ 6931\\ 8370\\ 5643\\ 5392\\ 5414\\ 5186\\ 5560\\ 5262\\ 5508\\ 6083\\ 6939\\ 7457\\ 7182\\ \end{array}$	$\begin{array}{r} 1387\\ 907\\ 2075\\ 3475\\ 4873\\ 4334\\ 4400\\ 4881\\ 4079\\ 4002\\ 4110\\ 3841\\ 4259\\ 4029\\ 4264\\ 4362\\ 5191\\ 5667\\ 6149\\ 5822\\ \hline \end{array}$	$\begin{array}{c} 1079\\ 942\\ 1899\\ 2959\\ 4172\\ 3766\\ 4060\\ 4014\\ 3214\\ 4369\\ 3587\\ 3455\\ 3538\\ 3919\\ 3946\\ 4148\\ 4311\\ 4426\\ 4465\\ 4850\\ 5142\\ \hline\end{array}$	$\begin{array}{c} 1179\\ 746\\ 1463\\ 2866\\ 4672\\ 4928\\ 5024\\ 6031\\ 5542\\ 6147\\ 5380\\ 5606\\ 5429\\ 4901\\ 4757\\ 5231\\ 5257\\ 6221\\ 7031\\ 6837\\ 7110\\ \end{array}$
scen_30_300b	$\begin{array}{c} 0 \\ 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \\ 8 \\ 9 \\ 10 \\ 11 \\ 12 \\ 13 \\ 14 \\ 15 \\ 16 \\ 17 \\ 18 \\ 19 \\ 20 \end{array}$	$\begin{array}{c} 92\\ 99\\ 157\\ 283\\ 692\\ 513\\ 460\\ 441\\ 428\\ 478\\ 449\\ 433\\ 484\\ 395\\ 394\\ 368\\ 419\\ 366\\ 455\\ 403\\ 425\end{array}$	$\begin{array}{c} 99\\ 99\\ 157\\ 124\\ 133\\ 146\\ 145\\ 144\\ 145\\ 147\\ 155\\ 147\\ 155\\ 147\\ 157\\ 166\\ 165\\ 189\\ 173\\ 185\\ 193\\ 183\\ 180\\ 206\\ \end{array}$	$\begin{array}{c} 79\\ 91\\ 151\\ 151\\ 151\\ 151\\ 151\\ 151\\ 161\\ 171\\ 171\\ 171\\ 171\\ 191\\ 191\\ 191\\ 201\\ 211\\ 221\\ 191\\ \end{array}$	$121\\141\\119\\191\\221\\221\\191\\251\\271\\281\\341\\351\\431\\281\\421\\341\\341\\351\\431\\381\\371$	$\begin{array}{c} 800\\ 1097\\ 1558\\ 2917\\ 5974\\ 4990\\ 4714\\ 4473\\ 4456\\ 4529\\ 4499\\ 4767\\ 4538\\ 4357\\ 4674\\ 4482\\ 4870\\ 4447\\ 4701\\ 4609\\ 4748\\ \end{array}$	$\begin{array}{c} 800\\ 1097\\ 1558\\ 1819\\ 298\\ 2169\\ 2219\\ 2259\\ 2455\\ 2362\\ 2579\\ 2669\\ 2676\\ 3033\\ 3155\\ 3165\\ 3030\\ 3040\\ 3441 \end{array}$	731 977 1631 1393 2033 2083 2114 2089 2253 2407 2624 2622 2606 2933 2948 2957 3110 3292 3467 3077	882 1069 1329 2178 2852 2913 2578 309 3628 3776 4570 45501 4655 5216 4018 5219 4658 5169 4951 5088 5046
scen_30_300c	$\begin{matrix} 0 \\ 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \\ 8 \\ 9 \\ 10 \\ 11 \\ 12 \\ 13 \\ 14 \\ 15 \\ 16 \\ 17 \\ 18 \\ 19 \\ 20 \end{matrix}$	$\begin{array}{c} 240 \\ 1104 \\ 834 \\ 867 \\ 675 \\ 638 \\ 713 \\ 561 \\ 559 \\ 595 \\ 749 \\ 520 \\ 662 \\ 508 \\ 552 \\ 506 \\ 509 \\ 517 \\ 436 \\ 569 \\ 431 \end{array}$	$\begin{array}{c} 229\\ 540\\ 509\\ 456\\ 375\\ 350\\ 399\\ 338\\ 304\\ 323\\ 351\\ 368\\ 389\\ 415\\ 367\\ 416\\ 360\\ 402\\ 362\\ 424\\ 417\\ \end{array}$	$\begin{array}{c} 233\\ 2311\\ 901\\ 661\\ 581\\ 411\\ 411\\ 381\\ 351\\ 361\\ 441\\ 541\\ 401\\ 351\\ 391\\ 411\\ 411\\ 431\\ 311\\ \end{array}$	$\begin{array}{c} 262\\ 1641\\ 781\\ 951\\ 901\\ 801\\ 961\\ 641\\ 691\\ 631\\ 591\\ 801\\ 761\\ 698\\ 603\\ 514\\ 511\\ 506\\ 535\\ 491\\ 521\\ \end{array}$	$\begin{array}{c} 3333\\ 10957\\ 9705\\ 8638\\ 8216\\ 7608\\ 7608\\ 7608\\ 7609\\ 6751\\ 6859\\ 6584\\ 7261\\ 7249\\ 7215\\ 6502\\ 6837\\ 7303\\ 6130\\ 6519\\ 5399 \end{array}$	$\begin{array}{c} 3315\\ 7475\\ 7296\\ 6482\\ 6215\\ 5751\\ 6053\\ 5604\\ 5362\\ 5281\\ 5675\\ 5931\\ 5675\\ 6248\\ 6222\\ 6304\\ 6553\\ 5881\\ 6158\\ 5337 \end{array}$	$\begin{array}{c} 2112\\ 12775\\ 6666\\ 5541\\ 5311\\ 4892\\ 4110\\ 4374\\ 4321\\ 4433\\ 4097\\ 4224\\ 5025\\ 6003\\ 5244\\ 4797\\ 5191\\ 5453\\ 4909\\ 5003\\ 4284 \end{array}$	$\begin{array}{c} 2127\\ 10616\\ 6200\\ 7159\\ 7365\\ 6568\\ 6976\\ 5839\\ 6085\\ 6280\\ 5656\\ 6277\\ 6634\\ 6741\\ 6301\\ 6026\\ 5622\\ 5911\\ 5655\\ 5432\\ 5338\\ \end{array}$

Table A.4Number of pricing rounds and number of added variables at the root node forscen_30_300a-cand the different settings.

		simple	LB	PP_stab	PP_subopt
	time	0	0	2	19
scen_20_200a	rounds	4	12	4	6
	vars	1	5	8	9
	time	0	1	3	17
$scen_{20}200b$	rounds	6	15	4	3
	vars	5	5	9	8
	time	0	1	5	15
scen_20_200c	rounds	0	15	6	2
	vars	2	6	14	5
	time	0	2	10	51
total	rounds	10	42	14	11
total	vars	8	16	31	22
	total	18	60	55	84

Table A.5 Number of instances for which each of the four settings simple, LB, PP_stab and PP_subopt gives the best results per scenario and in total for scen_20_200a–c.

Table A.6 Number of instances for which each of the four settings PP_subopt, added_cols 1, added_cols 5 and added_cols 10 gives the best results per scenario and in total for scen_20_200a-c.

		PP_subopt	added_cols 1	added_cols 5	added_cols 10
	time	12	4	1	4
$scen_20_200a$	rounds	12	3	2	6
	vars	2	17	1	1
	time	11	1	5	5
$scen_{20_{200b}}$	rounds	10	1	5	6
	vars	3	11	7	0
	time	11	0	1	9
scen_20_200c	rounds	11	0	3	11
	vars	0	17	2	2
	time	34	5	7	18
totol	rounds	33	4	10	23
total	vars	5	45	10	3
	total	72	54	27	44

			time		# p	ricing ro	unds	# variables			
	Г	1	5	10	1	5	10	1	5	10	
scen_20_200a	$ \begin{array}{c} \Gamma \\ 0 \\ 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \\ 8 \\ 9 \\ 10 \\ 11 \\ 12 \\ 13 \\ 14 \\ 15 \\ 16 \\ 17 \\ 18 \\ 19 \\ 20 \end{array} $	$\begin{array}{c} 1\\ 0.53\\ 0.73\\ 6.02\\ 165.25\\ 57.54\\ 119.7\\ 118.07\\ 136.5\\ 127.67\\ 195.65\\ 258.67\\ 222.95\\ 160.43\\ 238.99\\ 309.44\\ 504.25\\ 224.78\\ 309.44\\ 504.25\\ 224.78\\ 327.77\\ 311.73\\ 293.22\\ 371.01\\ \end{array}$	$\begin{array}{c} 5\\ 0.51\\ 0.55\\ 0.74\\ 9.51\\ 13.21\\ 65.9\\ 418.88\\ 364.37\\ 345.76\\ 489.78\\ 49.18\\ 414.82\\ 60.01\\ 43.24\\ 121.95\\ 133.25\\ 70.02\\ 79.41\\ 88.8\\ 88.18\\ 88.18\\ 88.18\\ 82.63\\ \hline \end{array}$	$\begin{array}{c} 10\\ 0.34\\ 0.34\\ 0.56\\ 11.89\\ 9.76\\ 100.02\\ 209.1\\ 360.42\\ 673.07\\ 695.16\\ 149.53\\ 723.31\\ 40.28\\ 63.17\\ 72.63\\ 85.81\\ 81.66\\ 59.84\\ 84.49\\ 60.6\\ 71.19\\ \end{array}$	$\begin{array}{c} 1\\ 64\\ 51\\ 361\\ 4091\\ 1461\\ 1511\\ 1841\\ 1271\\ 1331\\ 1681\\ 1551\\ 1061\\ 1551\\ 1061\\ 1561\\ 1811\\ 2081\\ 1321\\ 1661\\ 1601\\ 1601\\ 1601\\ 1911 \end{array}$	$\begin{array}{c} 5\\ 47\\ 39\\ 42\\ 271\\ 201\\ 3221\\ 2417\\ 2417\\ 2417\\ 2417\\ 1561\\ 358\\ 281\\ 541\\ 351\\ 541\\ 361\\ 411\\ 411\\ 411\\ 101\\ 102\\ 102\\ 102\\ 102\\ 102\\ 102\\ 1$	10 35 23 32 31 261 871 1521 1779 4041 2871 871 2441 2441 2441 2441 361 361 391 381 321 381 321	$\begin{array}{c} 1\\ 63\\ 50\\ 360\\ 4090\\ 1460\\ 1510\\ 1840\\ 1270\\ 1330\\ 1680\\ 1980\\ 1550\\ 1060\\ 1550\\ 1060\\ 1560\\ 1810\\ 2080\\ 1320\\ 1600\\ 1600\\ 1600\\ 1600\\ 1910\\ \end{array}$	$\begin{array}{c} 5\\ 89\\ 147\\ 176\\ 1230\\ 2281\\ 5716\\ 4483\\ 4784\\ 4540\\ 1985\\ 3697\\ 1581\\ 1379\\ 2216\\ 2439\\ 1774\\ 1629\\ 1898\\ 1930\\ \end{array}$	$\begin{array}{c} 10\\ 92\\ 77\\ 136\\ 1330\\ 1255\\ 2896\\ 4148\\ 4405\\ 6839\\ 5355\\ 3192\\ 4745\\ 1447\\ 1985\\ 2011\\ 2221\\ 2074\\ 1883\\ 2104\\ 1883\\ 2104\\ 1904\\ 2064\\ \end{array}$	
scen_20_200b	$\begin{array}{c} 0 \\ 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \\ 8 \\ 9 \\ 10 \\ 11 \\ 12 \\ 13 \\ 14 \\ 15 \\ 16 \\ 17 \\ 18 \\ 19 \\ 20 \end{array}$	$\begin{array}{c} 0.38\\ 0.71\\ 0.79\\ 1.04\\ 1.02\\ 0.45\\ 1.14\\ 2.62\\ 1.57\\ 1.86\\ 9.74\\ 25.72\\ 30.35\\ 68.09\\ 83.2\\ 91.33\\ 81.25\\ 59.76\\ 84.34\\ 75.15\\ 83.07\\ \end{array}$	$\begin{array}{c} 0.12\\ 0.29\\ 0.48\\ 0.61\\ 0.35\\ 0.55\\ 0.68\\ 1.24\\ 0.93\\ 0.99\\ 2.84\\ 7.37\\ 6.96\\ 12.49\\ 14.01\\ 18.42\\ 17.07\\ 17.05\\ 16.94\\ 14.91\\ 24.84 \end{array}$	$\begin{array}{c} 0.13\\ 0.39\\ 0.76\\ 0.9\\ 0.45\\ 0.69\\ 0.6\\ 1.19\\ 0.88\\ 1.02\\ 2.75\\ 4.46\\ 5.54\\ 10.34\\ 15.18\\ 23.24\\ 18.41\\ 10.22\\ 28.96\\ 22.66\\ 16.15\\ \end{array}$	$\begin{array}{c} 49\\ 85\\ 53\\ 65\\ 92\\ 39\\ 83\\ 165\\ 77\\ 149\\ 321\\ 561\\ 851\\ 941\\ 971\\ 971\\ 971\\ 971\\ 978\\ 992\end{array}$	$\begin{array}{c} 13\\ 28\\ 34\\ 51\\ 34\\ 43\\ 52\\ 95\\ 71\\ 73\\ 72\\ 171\\ 167\\ 225\\ 207\\ 225\\ 210\\ 227\\ 211\\ 228\\ 256\\ \end{array}$	$\begin{array}{c} 13\\ 34\\ 61\\ 73\\ 42\\ 57\\ 48\\ 79\\ 69\\ 80\\ 117\\ 131\\ 141\\ 203\\ 192\\ 269\\ 215\\ 158\\ 268\\ 264\\ 225\\ \end{array}$	$\begin{array}{c} 48\\ 84\\ 82\\ 64\\ 91\\ 38\\ 82\\ 163\\ 76\\ 148\\ 319\\ 560\\ 850\\ 940\\ 870\\ 970\\ 970\\ 970\\ 977\\ 991 \end{array}$	$\begin{array}{c} 25\\ 68\\ 92\\ 149\\ 81\\ 95\\ 101\\ 219\\ 145\\ 169\\ 347\\ 679\\ 723\\ 1001\\ 890\\ 854\\ 904\\ 864\\ 818\\ 8890\\ 839\\ \end{array}$	$\begin{array}{c} 32\\ 110\\ 124\\ 244\\ 94\\ 105\\ 100\\ 249\\ 129\\ 148\\ 495\\ 646\\ 772\\ 1097\\ 963\\ 1028\\ 932\\ 855\\ 977\\ 987\\ 977\end{array}$	
scen_20_200c	$\begin{array}{c} 0 \\ 1 \\ 2 \\ 3 \\ 4 \\ 5 \\ 6 \\ 7 \\ 8 \\ 9 \\ 10 \\ 11 \\ 12 \\ 13 \\ 14 \\ 15 \\ 16 \\ 17 \\ 18 \\ 19 \\ 20 \end{array}$	$\begin{array}{c} 0.7\\ 1.03\\ 1.79\\ 1.1\\ 2.69\\ 2.31\\ 3.57\\ 3.12\\ 6.76\\ 13.03\\ 18.84\\ 18.12\\ 21.66\\ 23.01\\ 37.81\\ 36.7\\ 53.26\\ 58.39\\ 54.15\\ 57.75\\ 57.75\\ 89.26\\ \end{array}$	$\begin{array}{c} 0.24\\ 0.76\\ 0.43\\ 0.66\\ 1.21\\ 0.54\\ 0.85\\ 1.2\\ 1.52\\ 3.03\\ 3.55\\ 4.17\\ 5.24\\ 6.9\\ 7.69\\ 12.76\\ 13.27\\ 17.47\\ 16.79\\ 21.05\\ 16.56\end{array}$	$\begin{array}{c} 0.3\\ 0.21\\ 0.4\\ 0.74\\ 0.8\\ 0.38\\ 0.46\\ 1.3\\ 1.32\\ 1.96\\ 2.22\\ 3.47\\ 4.3\\ 4.75\\ 4.45\\ 5.52\\ 10.84\\ 13.92\\ 11.37\\ 14.62\\ 11.13\end{array}$	$\begin{array}{c} 70\\ 69\\ 101\\ 90\\ 129\\ 99\\ 145\\ 138\\ 198\\ 301\\ 421\\ 461\\ 481\\ 611\\ 671\\ 791\\ 881\\ 791\\ 871\\ 1091 \end{array}$	$\begin{array}{c} 25\\ 61\\ 36\\ 49\\ 76\\ 21\\ 43\\ 51\\ 81\\ 101\\ 111\\ 111\\ 131\\ 171\\ 201\\ 221\\ 261\\ 221\\ 261\\ 231\\ \end{array}$	$\begin{array}{c} 28\\ 22\\ 33\\ 48\\ 51\\ 21\\ 23\\ 48\\ 38\\ 41\\ 51\\ 71\\ 61\\ 71\\ 101\\ 131\\ 151\\ 141\\ 171\\ 151\\ 151\\ 151\\ \end{array}$	$\begin{array}{c} 68\\ 67\\ 99\\ 88\\ 127\\ 97\\ 143\\ 136\\ 196\\ 300\\ 420\\ 460\\ 480\\ 610\\ 670\\ 790\\ 880\\ 790\\ 870\\ 870\\ 800\\ 790\\ 800\\ 790\\ 800\\ 800\\ 790\\ 800\\ 800\\ 790\\ 800\\ 800\\ 700\\ 800\\ 800\\ 700\\ 800\\ 80$	$\begin{array}{c} 66\\ 125\\ 103\\ 131\\ 220\\ 94\\ 185\\ 180\\ 245\\ 395\\ 450\\ 550\\ 650\\ 850\\ 1000\\ 1000\\ 1100\\ 1300\\ 1150\\ \end{array}$	$\begin{array}{c} 73\\ 61\\ 82\\ 119\\ 186\\ 141\\ 195\\ 272\\ 305\\ 390\\ 494\\ 695\\ 599\\ 700\\ 700\\ 999\\ 271\\ 1426\\ 1324\\ 1535\\ 1382\end{array}$	

Table A.7 Solving time (in sec.), number of pricing rounds and number of added variables at the root node for scen_20_200a-c and the setting added_cols with different numbers of added pricing variables (given in the second line).

			time		# p	ricing ro	unds	# variables			
	Г	1	5	10	1	5	10	1	5	10	
	0	29.19	7.24	3.91	899	213	101	897	945	856	
	1	80.28	8.02	5.26	1903	211	116	1901	1045	1070	
	2	87.82	24.44	8.83	1693	350	162	1691	1740	1396	
	3	324.49	66.61	33.22	3749	633	328	3748	3057	2998	
	4	527.33	125.54	89.56	3581	811	481	3580	4050	4781	
	5	525.35	191.67	102.94	3201	921	471	3200	4600	4698	
	6	767.53	218.74	133.39	3461	841	501	3460	4200	4856	
Ja	7	857.3	282.93	155.31	3471	1041	561	3470	5200	5412	
õ	8	1159.79	418.22	202.1	3651	1011	581	3650	5050	5396	
0	10	1392.44 1910 79	350.10	200.42	3801	1011	681	3860	5050	0808 E419	
с <u>-</u>	10	1219.73	041.50 041.57	204.55	2241	721	401	2240	2600	4720	
en	10	1120.00	241.07	179.38	2221	991	491	2220	4400	4729	
ŝ	12	1221.21	225 19	247 58	0221 2251	801	541	3220	4400	4026	
	13	1426 40	312.6	101.40	3581	811	471	3580	4000	4970	
	15	1420.45 1471.76	304.04	220.8	3821	771	511	3820	3850	5004	
	16	1734 67	383 10	286.6	4941	921	601	4240	4600	5445	
	17	1914 71	358.33	320.47	4391	911	666	4390	4550	6304	
	18	2028.74	454.97	304.67	4881	1061	671	4880	5300	6353	
	19	2159.34	599.35	315.57	5111	1221	681	5110	6100	6361	
	20	2100.99	526.43	349.39	5241	1191	631	5240	5950	5909	
	0	14.93	2.42	4.37	775	103	147	773	487	851	
	1	21.51	8.6	7.93	733	228	145	731	830	993	
	2	33.14	11.35	9.09	911	270	163	910	1253	1498	
	3	65.74	19.15	12.29	1161	261	171	1160	1292	1691	
	4	155.55	37.11	28.23	1601	351	221	1600	1750	2200	
	5	223.26	60.13	38.56	1841	431	261	1840	2150	2599	
	6	264.66	75.23	56.58	1731	451	281	1730	2250	2800	
qC	1	428.73	123.5	60.51	1991	471	281	1990	2350	2800	
õ	8	300.3	172.84	85.14	1841	541	351	1840	2700	3500	
0	10	400.90	103.40 197.15	97.19	2071	501	401	2070	2500	4000	
с <u>-</u>	10	777 97	218 22	145 19	2641	641	301	2640	2000	3000	
en	12	802 14	103 51	141.12	2581	601	331	2580	3000	3300	
sc	13	921.32	222.3	108 45	2851	611	301	2850	3050	3000	
	14	1086.49	247 04	177.85	2941	671	431	2940	3350	4295	
	15	1116.79	295.05	154.36	2991	741	361	2990	3700	3600	
	16	1311.19	251.54	201.82	3321	631	471	3320	3150	4700	
	17	1396.62	327.39	247.56	3261	751	491	3260	3750	4889	
	18	1354.28	288.03	162.42	3401	731	391	3400	3650	3900	
	19	1425.4	361.52	277.24	3401	781	551	3400	3900	5449	
	20	1463.95	389.24	219.91	3681	901	481	3680	4500	4796	
	0	157.97	16.41	13.48	3234	385	270	3232	1823	2060	
	1	385.42	192.98	154.95 172.22	2031	1421	1051	2030	7097	1385	
	2	520.35	171.9	173.33	5801	1431	1131	5800	7135	8042	
	3	403.43	155.14	114.00	4401	1231	1041	4400	6150	7908	
	4	030.23	207.3	114.28	4791	1371	071	4790	6839	6003	
	6	031.40	221.03	192.91	3271	1001	871	3270	5000	6521	
	7	003 66	221.00	440.97 170.99	4471	091	791	4470	4600	5815	
õ	8	1121.04	223.70	104 70	4471	921	621	4470	4650	5356	
30	9	1691 43	356 77	314 61	4751	1111	771	4750	5550	6155	
0	10	1829.49	438.27	243.56	5041	1108	641	5040	5515	5200	
1_3	11	1884.03	653 36	328.81	4351	1311	721	4350	6400	5603	
ier	12	2465.74	554.99	315.46	5051	1111	611	5050	5539	5174	
š	13	3654.6	673.38	558.54	5591	1108	831	5590	5453	6314	
	14	3686	804.66	575.29	5251	1183	786	5250	5767	6580	
	15	3884.02	954.59	551.64	5491	1226	615	5490	6073	5440	
	16	3681.85	859.42	431.29	5161	1166	531	5160	5637	5053	
	17	5307.87	885.91	480.5	7081	1231	667	7080	5909	5957	
	18	3782.95	743.88	461.48	5351	1027	593	5350	5075	4981	
	19	3362.97	773.78	367.05	4901	971	511	4900	4833	4602	
	20	3423.02	763.9	338.16	4924	1084	471	4923	4968	4390	

Table A.8 Solving time (in sec.), number of pricing rounds and number of added variables at the root node for scen_30_300a-c and the setting added_cols with different numbers of added pricing variables (given in the second line).

Table	A.9	Solving	time	(in se	ec.) an	d opt	imality	$_{\rm gap}$	(in	%)	for	scen_20_200a-	-c and	the
differer	nt set	tings.												

		simpl	Le	LB		PP_st	ab	PP_sub	opt	heuris	tic
	Г	Γ time gap		time	$_{\rm gap}$	time	$_{\rm gap}$	time	$_{\rm gap}$	time	$_{\rm gap}$
	0	1.06	0	0.89	0	0.3	0	0.34	0	0.28	0
	1	0.29	0	0.28	0	0.5	0	0.32	0	0.32	0
	2	2.72	0	3.48	0	0.71	0	2.13	0	0.67	0
	3	43.14	0	31.03	0	27.11	0	12.7	0	17.93	0
	5	7200.01	_	7200.86	1 33	7200	6.92	40.30 927.88	0	40.08 535 71	0
	6	7200.25	_	7200.22	10.48	753.62	0.52	322.44	ő	313.83	ő
ർ	7	7200.15	_	7200.11	7.13	1404.79	ŏ	665.02	ŏ	675.78	ŏ
ÖÖ	8	4900.42	0	4469.07	0	3232.26	0	642.17	0	630.9	0
7	9	7200.96	_	7203.94	3.87	7203.11	4.61	1286.13	0	1430.88	0
20	10	2250.28	0	2170.6	0	6244.83	0	52.09	0	45.77	0
'n.	11	7205.89	-	7203.31	7.5	7200.08	45.25	3894.12	0	3016.96	0
SCe	12	429.43	0	58.24	0	94.71	0	48.56	0	3688.71	0
	13	175.02	0	2704.00	266	7200 71	2 21	8/1.40	F 99	203.40	F 99
	14	1291.22	0	7200.13	2.00	7200.71	2.21	7200 12	0.22	7223.03	0.22
	16	1629.50	0	7203.8	3.14	7204.36	5.35	7200.12	2.22	7230 18	3 76
	17	7203.27	3.27	7200	2.14	7275.58	8.79	7268.13	5.8	7241.81	5.25
	18	7200.14	4.68	7200.32	3.18	7201.18	2.92	7200.15	2.8	7350.03	4.65
	19	7201.9	2.63	7207.12	3.37	7200.34	2.92	7278.56	4.59	7207.45	4.51
	20	7250.86	2.5	7202.24	3.5	7229.13	4.41	7237.87	4.13	7248.42	4.29
	0	0.18	0	0.2	0	0.19	0	0.21	0	0.14	0
	1	0.4	0	0.37	0	0.25	0	0.32	0	0.24	0
	2	0.70	0	0.74	0	0.03	0	0.0	0	0.52	0
	4	0.85	0	0.58	0	0.08	0	0.89	0	0.68	0
	5	0.67	ŏ	0.71	ő	0.62	ŏ	0.98	ŏ	0.65	ŏ
	6	1.48	Õ	1.38	Ő	1.83	Õ	0.6	ŏ	0.58	Õ
д	7	1.6	0	1.56	0	1.5	0	1.46	0	1.66	0
00	8	1.65	0	1.6	0	2.66	0	0.87	0	0.61	0
2	9	1.45	0	1.37	0	1.99	0	0.9	0	0.74	0
50	10	5	0	4.69	0	8.22	0	2.57	0	2.6	0
Sn.	11	71.13	0	7200.02	2.68	7200.12	2.04	7200.17	2.24	7209.22	2.55
sce	12	41.84	0	017.12 92.65	0	030.00 92.07	0	87.92 540.75	0	11.15	0
	14	115.88	0	7200.18	2.27	71.34	0	4691	0	7203.02	1.72
	15	74.41	ŏ	7203.78	1.82	60.88	ŏ	39.47	ŏ	1033.17	1.1.2
	16	73.53	õ	1457.9	0	219.18	Õ	5070.2	ŏ	943.83	õ
	17	92	0	7200.51	1.82	2314.26	0	536.59	0	1207.59	0
	18	84.12	0	736.64	0	151.04	0	889.48	0	1684.87	0
	19	202.01	0	904.36	0	306.88	0	16.77	0	1394.85	0
	20	322.31	0	509.17	0	1962.71	0	292.44	0	277.47	0
	0	1.09	0	0.85	0	1.26	0	1.32	0	1.25	0
	2	1.47 2.07	0	1.2 3.04	0	0.91	0	0.91	0	1.01	0
	$\frac{2}{3}$	5.27	0	5.81	0	2.74	0	3.25	0	2.03 9.18	0
	4	2.67	ő	2.66	ő	2.04	0	2.89	Ő	2.5	0
	$\hat{5}$	14.04	ŏ	2.7	ŏ	2.77	ŏ	2.54	ŏ	3.53	ŏ
	6	9.19	0	11.11	0	7.91	0	4.34	0	7.9	0
C	7	15.34	0	114.88	0	49.2	0	6.71	0	25.11	0
300	8	8.61	0	13.44	0	25.06	0	7.11	0	7.39	0
2-0	9	107.74	0	68.68	0	36.05	0	13.51	0	13.65	0
5	10	146.48	0	463.44	0	452.97	0	194.17	0	50.71	0
en.	11	168.38	0	186.09	0	206.92	0	51.3	0	140.37	0
sc	12	210.04	0	170.8	0	1300.21	0	220.14	0 12	279.33	0
	13	300.78	0	200.10 346 15	0	052 33	0	1200.19 2273.00	2.13	140.21 361.28	0
	15	454.57	0	185.69	0	483.5	0	296.93	0	393.74	0
	16^{-10}	448.2	ŏ	360.89	ŏ	3552.45	ŏ	1145.11	ŏ	336.94	ŏ
	$1\tilde{7}$	1526.29	ŏ	1464.53	ŏ	7200.44	2.13	7200.06	2.13	161	ŏ
	18	494.12	0	490.02	0	1138.08	0	657.93	0	429.91	0
	19	925.4	0	1627.9	0	1099.78	0	137.81	0	236.92	0
	20	530.59	0	619.15	0	643.97	0	634.29	0	1109.17	0

Table A.10 Solving time (in sec.) and optimality gap (in %) for scen_30_300a–c and the different settings.

		simj	ple	LB	;	PP_st	tab	PP_sub	oopt	heuristic	
	Г	time	$_{\rm gap}$	time	$_{\rm gap}$	time	$_{\rm gap}$	time	$_{\rm gap}$	time	$_{\rm gap}$
	0	346.37	0	87.87	0	1115	0	4052.8	0	1535.01	0
1	1	0.83	0	280.49	0	4.38	0	3.89	0	2.84	0
	2	7200	6 08	7200.01	2 2 2	7200	2 2 2	150.1	0	2800.22	2.33
	4	2132.19	0.50	7200	2.33 2.74	7200.12	2.65	7200.27	2.59	7205.43	2.73
	5	7201.98	2.55	7200.46	5.69	7200.23	2.33	7200.07	3.67	7205.79	2.83
	6	3973.69	0	7200.01	5.79	2340.08	0	7200.1	2.22	7212.49	2.33
a Ja	7	4576.34	0	7200	4.52	2916.79	0	6211.15	0	3225.44	0
00	8	7201.19	_	7200.02	2.22	7200.01	7.78	6828.41	0	5815.42	0
6	9	7211.43	19.23	7201.25	2.22	7200.01	2.22	7200.01	2.22	7220.36	2.4
б	10	7207.65	14.1	7200.01	4.44	7202.64	11.11	7200.26	4.44	7210.62	4.44
en	12	7202 73	15.00 17.47	7203.21	9.47	7214.00	9.48	7200.55	3.01	7200.59 7211.17	2.29
$s_{\rm C}$	13	7202.19	14.82	7202.49	12.29	7205.86	10.3	7227.84	6.03	7222.79	6.02
	14	7203.44	_	7204.61	12.74	7232.95	3.72	7200.01	8.52	7205.06	5.23
	15	7244.56	_	7201.39	14.2	7203.13	3.94	7202.18	5.6	7245.93	3.61
	16	7204.6	-	7230.44	8.08	7200.27	8.42	7200.01	6.03	7374.79	3.47
	17	7273.9	-	7200.46	5.98	7200.13	9.44	7221.16	4.26	7212.34	5.99
	18	7212.74	-	7202.35	23.05	7202.36	9.62	7200.57	6.21	7250.74	6.29
	19	7203.03	-	7280.23	5.29	7208.74	7.39	7335.77	6.16	7363.95	4.92
	20	1208.02	-	1200.85	4.77	1201.39	7.19	7200.40	(.(1	7255.04	4.00
	0	131.94	0	1325.9	0	46.48	0	38.88	0	7.29	2 00
1	1	4.00	0	0.11 820.2	0	274.14	0	6855 50	8.33	1203.23	2.08
	3	4000.09	0	7200.24	3.04	2000.93 4873.64	0	7200	6.02	7203 21	3.04
	4	5044.92	Ő	7200.01	2.35	656.52	ŏ	7200.31	2.29	7214.02	2.44
	5	5418.99	0	7200.01	4.7	7200	3.97	7200	3.24	7211.19	4.14
	6	6827.73	0	1967.21	0	5241.67	0	2239.2	0	7211.57	2.52
q	7	4484.44	0	6066.87	0	7200.61	3.09	6548.03	0	5499.29	0
õ	8	7200.21	6.23	7200.4	4.28	7201.06	11.26	2445.32	0	3979.5	0
0	10	7202.13	5.78	7200	3.42	7201.59	10.73	7200.74	2.30	7208.21	4.47
ñ	11	7210.27	18 99	7200.44	13.86	7203.13	24.37	7202.0	5 1 2	7205.90	4.07
cen.	12^{11}	7321.57	10.55	7232.35	12.28	7241.66	24.34	7211.91	6.48	7204.4	5.06
SC	13	7211.16	_	7201.81	8.49	7222.24	17.76	7224.44	3.17	7216.29	2.19
	14	7489.56	_	7437.84	14.78	7218.72	17.36	7200.75	6.55	7207.85	4.54
	15	7204.45	_	7210.36	10.23	7253.33	13.24	7216.01	4.72	7234.29	4.72
	16	7225.89	-	7266.25	8.89	7212.3	12.74	7242.61	3.81	7208.92	4.18
	17	7246.48	_	7229.52	18.92	7258.59	24.50	7204.66	5.4 4.65	7298.52	3.98 5.71
	19	7225.82	492.3	7212.85	7 31	7237.93	11 95	7213.88 7200.01	4.05	7205.20	2.71
	20	7322.56	491.21	7201.6	9.28	7208.83	22.32	7208.94	7.43	7280.75	4.61
		6770 51	0	7200.01	12.7	558 21	0	7200	10.08	7210.42	11.28
	1	3091.06	0	3114.23	12.1	4920.99	0	7200	2.44	857.21	11.20
	2	1616.77	Õ	7200.01	$10.8\tilde{5}$	2130.94	ŏ	6143.24	0	1781.93	ŏ
	3	2683.38	0	7200	4.76	1977.99	0	5179.89	0	1637.3	0
	4	1020.54	0	5427.79	0	4698.29	0	7200	2.38	7017.68	0
	5	7200.46	2.59	7201.36	4.2	7202.29	9.06	7200	9.24	7204.22	4.99
	6	2661.13	0	7200.7	2.63	4965.02	5 07	7200.48	2.65	7213.04	3.08
0c	6	4139	0	7200.09	3.37	7200.19	0.97 4 55	1220.12	11.50	7210.02	3.00
30	å	7200.01	271	7200.89	4 66	7220.35	4.00 2.46	1009.90	0	7210.95 5950 55	4.30
30-	10	5398.76	2.11	7204.92	4.88	2440.07	2.40	7202.37	2.81	7223.46	3.79
1	11	1450.75	Õ	4227.63	0	7248.39	6.67	1971.96	0	4114.18	0
cel	12	5312.07	0	7201.12	7.58	7222.57	3.29	7206.24	4.21	7229.78	4.14
ŝ	13	7212.48	2.59	1996.6	0	7222.93	3.55	7200.63	2.51	2411.72	0
	14	6233.14	0	7200.02	16.42	7201.15	31.64	7200.7	2.66	7200.89	3.75
	15	7222.6	9 47	7203.77	2.23	7201.91	10.71	7200.28	4.6	7204.16 7227 52	2.46
	17	7316.37	0.47	7291.94 7200.67	12.7	7277.25	8.76	7133.3	2.69	5487.71	ч.13 П
	18	7203.63	_	7223.27	6.9	7206.5	15.46	4063.04	0	1088.21	0
	19	7200.09	6.91	7258.07	8.84	7234.61	21.18	7200.84	3.58	7205.1	2.87
	20	7233.51	-	7201.3	32.91	7223.33	8.11	7214.85	6.22	7220.78	5.79