# Speeding Up Column Generation for Robust Wireless Network Planning 

Grit Claßen • Arie M.C.A. Koster • Anke Schmeink

This is a preprint version. The final publication is available at http://www.springerlink.com, DOI: 10.1007/s13675-013-0013-0.


#### 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 $\Gamma$-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 • column generation • wireless network planning • robust optimisation

[^0]
## 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 $\Gamma$-robustness approach which limits the number of uncertain entries by a robustness parameter $\Gamma$. 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 ( $\mathrm{B} \& \mathrm{P}$ ) 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 $\mathrm{B} \& \mathrm{P}$ 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 $\mathrm{B} \& \mathrm{P}$ algorithm for the planning of a $\Gamma$-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 $\Gamma$-robust approach by Bertsimas and $\operatorname{Sim}$ (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 $\left[\bar{w}_{t}-\hat{w}_{t}, \bar{w}_{t}+\hat{w}_{t}\right]$. 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 $t$ | $\bar{w}_{t}$ |
| highest demand deviation of TN $t$ | $\hat{w}_{t}$ |
| DL spectral efficiency from $s$ to $t$ | $e_{s t}$ |
| min. required spectral efficiency | $e_{\text {min }}$ |
| max. allocated bandwidth | $\frac{\bar{w}_{t}+\hat{w}_{t}}{e_{s t}}$ |

The intra-cell interference for DL in 4 G 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 $e_{s t}$ ( $s \in S, t \in T$ ), 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.

$$
\begin{aligned}
S * T & :=\left\{(s, t) \in S \times T: e_{s t} \geq e_{\min }\right\}, & & \\
S_{t} & :=\{s \in S:(s, t) \in S * T\} & & \forall t \in T, \\
T_{s} & :=\{t \in T:(s, t) \in S * T\} & & \forall s \in S .
\end{aligned}
$$

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 $\lambda$. 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 $\lambda$.

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 $z_{s t} \in$ $\{0,1\}$ denoting whether TN $t$ is assigned to BS $s$. Finally, the binary slack variable $u_{t}$ is equal to 1 if $\mathrm{TN} t$ 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.

$$
\begin{array}{lll}
\min & \sum_{s \in S} c_{s} x_{s}+\lambda \sum_{t \in T} u_{t} & \\
\text { s.t. } & \sum_{s \in S_{t}} z_{s t}+u_{t}=1 & \forall t \in T \\
& \sum_{s \in U} x_{s} \leq 1 & \forall U \subset S \\
& \sum_{t \in T_{s}} \frac{\bar{w}_{t}}{e_{s t}} z_{s t}+\max _{T^{\prime} \subseteq T_{s},\left|T^{\prime}\right| \leq \Gamma} \sum_{t \in T^{\prime}} \frac{\hat{w}_{t}}{e_{s t}} z_{s t} \leq b_{s} x_{s} & \forall s \in S \\
& z_{s t} \leq x_{s} & \\
& x_{s}, z_{s t}, u_{t} \in\{0,1\} & \forall(s, t) \in S * T  \tag{1f}\\
& \forall s, \forall(s, t), \forall t
\end{array}
$$

As stated before, the objective (1a) minimises the total costs and the number of not covered TNs combined by the scaling parameter $\lambda$. Constraints (1b) ensure that each TN is covered by at most one BS (hard handover). The independent set constraints $x_{i}+x_{j} \leq 1 \forall i j \in E$ 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 $\Gamma$-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.

$$
\begin{array}{rlr}
\max & \sum_{t \in T_{s}} \frac{\hat{w}_{t}}{e_{s t}} z_{s t} \varphi_{t} \\
\text { s.t. } & \sum_{t \in T_{s}} \varphi_{t} \leq \Gamma \\
& \varphi_{t} \in\{0,1\} \quad \forall t \in T_{s} \tag{2c}
\end{array}
$$

Introducing dual variables $\mu_{s}$ and $\nu_{s t}$ and exploiting LP duality, constraints (1d) can be replaced by the (linear) robust counterpart

$$
\begin{equation*}
\sum_{t \in T_{s}} \frac{\bar{w}_{t}}{e_{s t}} z_{s t}+\Gamma \mu_{s}+\sum_{t \in T_{s}} \nu_{s t} \leq b_{s} x_{s} \quad \forall s \in S \tag{3}
\end{equation*}
$$

and adding further constraints

$$
\begin{array}{ll}
\mu_{s}+\nu_{s t} \geq \frac{\hat{w}_{t}}{e_{s t}} z_{s t} & \forall t \in T_{s} \\
\mu_{s} \geq 0, \nu_{s t} \geq 0 & \forall(s, t) \in S * T \tag{4b}
\end{array}
$$

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 $\mathrm{B} \& \mathrm{P}$ algorithm with the best setting cannot compete with the compact model regarding the time consumption.

Another reason for a $\mathrm{B} \& \mathrm{P}$ 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 $\Gamma$ 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 $s$ :

$$
\mathcal{T}_{s}=\left\{\tau \subseteq T_{s}: \text { all } t \in \tau \text { can be assigned to } s \text { simultaneously }\right\}
$$

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

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

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 $\mathrm{TN} t$ is not served by any BS. The following ILP represents the MP.

$$
\begin{align*}
& \min \sum_{s \in S} c_{s} x_{s}+\lambda \sum_{t \in T} u_{t}  \tag{5a}\\
& \text { s.t. } \sum_{s \in S_{t}} \sum_{\tau \in \mathcal{T}_{s}: t \in \tau} \zeta_{s \tau}+u_{t}=1 \quad \forall t \in T  \tag{5b}\\
& \sum_{s \in U}-x_{s} \geq-1 \quad \forall U \subset S, U \text { max. clique in } G  \tag{5c}\\
& x_{s}-\sum_{\tau \in \mathcal{T}_{s}} \zeta_{s \tau} \geq 0 \quad \forall s \in S  \tag{5d}\\
& x_{s}, \zeta_{s \tau}, u_{t} \in\{0,1\} \quad \forall s \in S, \tau \in \mathcal{T}_{s}, t \in T \tag{5e}
\end{align*}
$$

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.,

$$
\begin{equation*}
\sum_{s \in S_{t}} \sum_{\tau \in \mathcal{T}_{s}: t \in \tau} \zeta_{s \tau}+u_{t} \geq 1 \quad \forall t \in T \tag{6}
\end{equation*}
$$

instead of the equality condition (5b). By this decision, it is sufficient to consider only maximal sets $\tau$, 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

$$
\begin{equation*}
x_{s}, \zeta_{s \tau}, u_{t} \in \mathbb{Z}_{\geq 0} \quad \forall s \in S, \tau \in \mathcal{T}_{s}, t \in T \tag{7}
\end{equation*}
$$

The upper bound of 1 for all variables is guaranteed by constraints ( 5 c ) 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 $\lambda$ 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 $\left(\zeta_{0\{0\}}=\zeta_{1\{2\}}=1\right)$, 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 $\Gamma$-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 $\mathcal{T}_{s}^{\prime} \subseteq \mathcal{T}_{s}$ 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 $\tau \in \mathcal{T}_{s} \backslash \mathcal{T}_{s}^{\prime}$ by means of dual variables.

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

$$
0-\left(-\alpha_{s}\right)-\sum_{t \in \tau} \beta_{t}
$$

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

$$
a_{t}= \begin{cases}1, & \mathrm{TN} t \text { is in the newly constructed set } \tau \in \mathcal{T}_{s} \backslash \mathcal{T}_{s}^{\prime} \\ 0, & \text { otherwise }\end{cases}
$$

for all TNs $t \in T_{s}$. The corresponding PP now reads as follows.

$$
\begin{align*}
& \max \sum_{t \in T_{s}} \tilde{\beta}_{t} a_{t}  \tag{8a}\\
& \text { s.t. } \sum_{t \in T_{s}} \frac{\bar{w}_{t}}{e_{s t}} a_{t}+\Gamma \mu+\sum_{t \in T_{s}} \nu_{t} \leq b_{s}  \tag{8b}\\
& \mu+\nu_{t} \geq \frac{\hat{w}_{t}}{e_{s t}} a_{t} \quad \forall t \in T_{s}  \tag{8c}\\
& a_{t} \in\{0,1\}, \mu, \nu_{t} \geq 0 \quad \forall t \in T_{s}, \tag{8d}
\end{align*}
$$

where $\tilde{\beta}_{t}$ is the optimal value of the dual $\beta_{t}$ of the current RMP and $\mu, \nu_{t}$ 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 $\tau=\left\{t \in T_{s}: \tilde{a}_{t}=1\right\}$ 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 $\zeta$-decision in the first child node, corresponds to adding the additional constraint

$$
\sum_{t \in \tau} a_{t}+\sum_{t \notin \tau}\left(1-a_{t}\right) \leq\left|T_{s}\right|-1
$$

to the PP (8) corresponding to $\mathrm{BS} s$. 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 $\zeta$-decision, it is possible that we compute exactly the same set $\tau$ 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 $\zeta$. 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 $z_{s t}$ which are equal to 1 if $\mathrm{TN} t$ is assigned to $\mathrm{BS} s$. Branching on the original variables in the $\mathrm{B} \& \mathrm{P}$ approach therefore describes the generation of two child nodes with $z_{s t} \leq 0$ and $z_{s t} \geq 1$, respectively, if $\tilde{z}_{s t}:=\sum_{\tau \in \mathcal{T}_{s}^{\prime}: t \in \tau} \tilde{\zeta}_{s \tau}$ 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 $\tilde{z}_{s t}$, we generate two child nodes containing constraints

$$
\begin{equation*}
\sum_{\tau \in \mathcal{T}_{s}^{\prime}: t \in \tau} \zeta_{s \tau} \leq 0 \tag{9}
\end{equation*}
$$

and

$$
\begin{equation*}
\sum_{\tau \in \mathcal{T}_{s}^{\prime}: t \in \tau} \zeta_{s \tau} \geq 1 \tag{10}
\end{equation*}
$$

respectively. Constraint (9) implicitly fixes every $\zeta_{s \tau}$ to 0 for all $\tau \in \mathcal{T}_{s}^{\prime}$ with $t \in$ $\tau$. This implies that only new variables with $a_{t}=0$ can be beneficial in this subproblem. Constraint (10) guarantees that $\mathrm{TN} t$ is served by $\mathrm{BS} s$. Enforcing this constraint, we have to consider the dual of (10) for the computation of the reduced cost of a new pricing variable for $\mathrm{BS} s$. 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 $\mathrm{TN} t$ is assigned to BS $s$ and further, $\zeta_{\bar{s} \tau}=0$ for all BSs $\bar{s} \neq s$ and $\tau$ containing $t$ in this child node. Hence, (10) is equivalent to

$$
\begin{equation*}
\sum_{\bar{s} \in S \backslash\{s\}} \sum_{\tau \in \mathcal{T}_{\bar{s}}^{\prime}: t \in \tau} \zeta_{\bar{s} \tau}+u_{t} \leq 0 . \tag{11}
\end{equation*}
$$

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 $\bar{s} \in S \backslash\{s\}$.

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 $\zeta$ 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 $z_{s t}$ are integer but there exist a $\mathrm{BS} s$ and a set $\tau_{1}$ with $\zeta_{s \tau_{1}}$ fractional. By integrality of $z_{s t}$, it holds that $z_{s t}=1$ for all $t \in \tau_{1}$. Since

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

there must exist at least one set $\tau_{2} \neq \tau_{1}$ containing $t$ with $\zeta_{s \tau_{2}}$ fractional. W.l.o.g., $\tau_{1} \backslash \tau_{2} \neq \emptyset$ 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 $\left.\tau \neq \tau_{1}\right)$. For every $t^{\prime} \in \tau_{1} \backslash \tau_{2}$ there must exist (at least) one set $\tau_{3}$ containing $t^{\prime}$ 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 $(5 \mathrm{~d})$ for $\mathrm{BS} s$ as $x_{s} \leq 1$, a contradiction.
Note that based on the values of the original assignment variables $z_{s t}$, we can define one set of TNs $\tau_{s}:=\left\{t \in T_{s} \mid z_{s t}=1\right\}$ per BS $s \in S$ such that $\zeta_{s \tau_{s}}=1$ and $\zeta_{s \tau}=0$ for all $\tau \in \mathcal{T}_{s} \backslash\left\{\tau_{s}\right\}$ should hold in the integer solution.

## 3 Performance Improvements

A straightforward implementation of the $\mathrm{B} \& \mathrm{P}$ 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 $z_{s t}$ 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 $\tilde{z}_{s t} \neq 0$ such that $\tilde{z}_{s 0} \geq \tilde{z}_{s 1} \geq \ldots$ For some $n \geq 1$ it holds $\tilde{z}_{s t}=\tilde{x}_{s}$ for the first $n$ TNs due to the variable upper bound constraints $z_{s t} \leq x_{s}$ in the compact formulation. Hence, let $\tau$ denote the set of these TNs:

$$
\tau:=\left\{t \in T_{s}: \tilde{z}_{s t}=\tilde{x}_{s}\right\}=\{0, \ldots, n-1\} .
$$

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

$$
\begin{equation*}
\sum_{t \in \tau \cup\{n\}} \frac{\bar{w}_{t}}{e_{s t}}+\max _{I \subseteq \tau \cup\{n\},|I| \leq \Gamma} \sum_{t \in I} \frac{\hat{w}_{t}}{e_{s t}} \leq b_{s} \tag{12}
\end{equation*}
$$

is still valid, we add this TN to the set $\tau$, 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 $\mathrm{B} \& \mathrm{P}$ 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 $P B$ and $D B$ be the primal and dual bound of the MP, respectively. If $\mid P B-$ $D B \mid<$ abs_gap, with abs_gap: $=\operatorname{gcd}\left(\min _{s \in S} c_{s}, \lambda\right)$ for integer values of $c_{s}$ and $\lambda$ and gcd denotes the greatest common divisor, then there cannot be another integer solution between $P B$ and $D B$. Therefore, we stop the solving process of the $\mathrm{B} \& \mathrm{P}$ 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 $\mathrm{BS} s$ is a set of TNs for which holds

$$
|J| \leq \Gamma,|C| \geq 0, C \cap J=\emptyset \text { and } \sum_{t \in C} \frac{\bar{w}_{t}}{e_{s t}}+\sum_{t \in J} \frac{\bar{w}_{t}+\hat{w}_{t}}{e_{s t}}>b_{s}
$$

i.e., the sum of the demands of the TNs, including the deviation of up to $\Gamma$ many demands from the nominal demand, in the robust cover exceeds the BS capacity. The following robust cover inequality for $\mathrm{BS} s$ 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

$$
E:=\left\{t \in T_{s} \backslash(C \cup J): \frac{\bar{w}_{t}}{e_{s t}} \geq \max _{t^{\prime} \in C} \frac{\bar{w}_{t^{\prime}}}{e_{s t^{\prime}}}, \frac{\bar{w}_{t}+\hat{w}_{t}}{e_{s t}} \geq \max _{t^{\prime} \in J} \frac{\bar{w}_{t^{\prime}}+\hat{w}_{t^{\prime}}}{e_{s t^{\prime}}}\right\}
$$

The extended robust cover inequality

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

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 $\beta_{t}$ 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 $t$ with $\tilde{\beta}_{t}=0$ 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 $\tau$. For all $t \in T_{s} \backslash \tau$ with $\beta_{t}=0$, we include $t$ in $\tau$ 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 $\mathrm{B} \& \mathrm{P}$ 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 $Z_{\text {MP }}^{\star}$ be an optimal objective value of the LP relaxation of the MP (5), $Z_{\mathrm{RMP}}^{\star}$ 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,

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

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 $\kappa^{\star} \geq 0$, 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:

$$
|S| \geq \sum_{s \in S} \sum_{\tau \in \mathcal{T}_{s}} \zeta_{s \tau}
$$

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

$$
\begin{equation*}
Z_{\mathrm{RMP}}^{\star}+|S| \kappa^{\star} \leq Z_{\mathrm{MP}}^{\star}, \tag{13}
\end{equation*}
$$

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

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 $-\xi \kappa^{\star}<$ gap. In fact, in case $Z_{\mathrm{RMP}}^{\star}$ is a multiple of $\operatorname{gcd}\left(\min _{s \in S} c_{s}, \lambda\right)$, and $\operatorname{gap} \leq \operatorname{gcd}\left(\min _{s \in S} c_{s}, \lambda\right)$, we can be sure that no integer solutions have a value less than $Z_{\mathrm{RMP}}^{\star}$ and this value is a lower bound. In general, there might exist integer solutions with a value less than the LP value $Z_{\mathrm{RMP}}^{\star}$.

We denote the $\mathrm{B} \& \mathrm{P}$ 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 $\mathrm{B} \& \mathrm{P}$ algorithm since it has an impact, e.g., on the number of visited $\mathrm{B} \& \mathrm{~B}$ 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.

$$
\begin{array}{ll}
\max \sum_{t \in T} \beta_{t}-\sum_{U \subseteq S: \text { max. clique }} \gamma_{U} & \\
\text { s.t. } \sum_{t \in \tau} \beta_{t}-\alpha_{s} \leq 0 & \forall s \in S, \tau \in \mathcal{T}_{s}^{\prime} \\
\beta_{t} \leq \lambda & \forall t \in T \\
\alpha_{s}-\sum_{U \subseteq S: \max . \text { clique }, s \in U} \gamma_{U} \leq c_{s} & \forall s \in S \\
\alpha_{s}, \beta_{t}, \gamma_{U} \geq 0, & \tag{14e}
\end{array}
$$

where $\gamma_{U}$ 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 $\left(\alpha^{\star}, \beta^{\star}, \gamma^{\star}\right)$ 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 $\left(\alpha^{\star}, \beta^{\star}, \gamma^{\star}\right)$ 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, $\alpha_{s}^{\star} \geq \tilde{\alpha}_{s}$. Hence, if we compare the
objective value of the PP to $\alpha_{s}^{\star}$ instead of $\tilde{\alpha}_{s}$ the comparison becomes more restrictive and the generated columns are more likely to be relevant.

Even though the variables $\beta_{t}$ 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 $\mathrm{B} \& \mathrm{P}$ 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 $\mathrm{B} \& \mathrm{~B}$ nodes per PP to 500 . If the gap limit is not reached within the first $500 \mathrm{~B} \& \mathrm{~B}$ 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 $\mathrm{B} \& \mathrm{~B}$ 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 $\tilde{x}_{s}$ :

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

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

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

$$
\begin{array}{ll}
\min & \sum_{s \in S^{\star}} c_{s} x_{s}+\lambda \sum_{t \in T} u_{t} \\
\text { s.t. } \sum_{s \in S_{t}^{\star}} \sum_{\tau \in \mathcal{T}_{s}^{\prime}: t \in \tau} \zeta_{s \tau}+u_{t}=1 & \\
& \sum_{s \in U}-x_{s} \geq-1 \\
& \forall t \in T \\
& x_{s}-\sum_{\tau \in \mathcal{T}_{s}^{\prime}} \zeta_{s \tau} \geq 0  \tag{15e}\\
& x_{s}, \zeta_{s \tau}, u_{t} \in\{0,1\}
\end{array}
$$

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 $\mathrm{B} \& \mathrm{P}$ 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 six test instances.

| identifier | \# BSs | \# TNs | $\xi$ |
| :--- | :---: | :---: | :---: |
| scen_20_200a | 20 | 200 | 12 |
| scen_20_200b | 20 | 200 | 11 |
| scen_20_200c | 20 | 200 | 12 |
| scen_30_300a | 30 | 300 | 14 |
| scen_30_300b | 30 | 300 | 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 $\mathrm{B} \& \mathrm{P}$ 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 $\Gamma$, 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 $=\operatorname{gcd}(4000,1000)=1000$.

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 $[\mathrm{kbps}]$ |
| :---: | :---: | :---: | :---: |
| 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 3.40 GHz Intel Core i7-2600 processor, a memory limit of 11GB RAM and a general CPU time limit of 2 h . 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.

Table 4 Summary of settings considered in Section 4.

| Identifier | Description |
| :--- | :--- |
| simple | straightforward B\&P, initial solution via compact LP, absolute gap limit, <br> aging of pricing variables, extended cover inequalities for PPs, extended sets <br> 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 <br> B\&B nodes |
| added_cols | as PP_subopt plus the number of added variables per pricing round is limited <br> heuristic |

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 $\Gamma \in\{0,1, \ldots, 50\}$ 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 column generation gives a significantly better lower bound than the LP relaxation of the compact model. The instances for small and large values of $\Gamma$ are easier to solve, which is why the two curves (almost) meet. We consider values for $\Gamma$ 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.

$$
\frac{\text { simple time }- \text { advanced time }}{\text { simple time }},
$$

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 $\Gamma$, 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 $\Gamma$ 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

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.

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

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 $30 \_300 \mathrm{a}-\mathrm{c}$ 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.

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.

|  |  | PP_subopt | $\begin{gathered} \text { added_cols } \\ 1 \end{gathered}$ | $\begin{gathered} \text { added_cols } \\ 5 \end{gathered}$ | $\begin{gathered} \text { added_cols } \\ 10 \end{gathered}$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| scen_30_300a | time | 16 | 0 | 0 | 5 |
|  | rounds | 16 | 0 | 0 | 5 |
|  | vars | 2 | 17 | 0 | 2 |
| scen_30_300b | time | 12 | 0 | 1 | 8 |
|  | rounds | 16 | 0 | 1 | 5 |
|  | vars | 0 | 18 | 3 | 0 |
| scen_30_300c | time | 10 | 0 | 2 | 9 |
|  | rounds | 14 | 0 | 0 | 7 |
|  | vars | 0 | 13 | 3 | 5 |
| total | time | 38 | 0 | 3 | 22 |
|  | rounds | 46 | 0 | 1 | 17 |
|  | vars | 2 | 48 | 6 | 7 |
|  | total | 86 | 48 | 10 | 46 |

### 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 $\Gamma$ 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 $\Gamma$. 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 $\Gamma$ are easier (and faster) and thus, the applied performance improvements can slow down the solving process. However, for larger values of $\Gamma$ (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

$$
\frac{\text { simple gap }- \text { advanced gap }}{\text { simple gap }}
$$

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 $\Gamma$ 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 $\Gamma \in\{0,1,2, \ldots, 20\}$. 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, $\Gamma \in\{0,1,2, \ldots, 20\}$ ) 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 $\mathrm{B} \& \mathrm{P}$ 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 sophisticated 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.

Acknowledgements This work was supported by the UMIC Research Centre at RWTH Aachen University and the DFG research grant KO2311/3-1, SCHM2643/5-1.

## References

3rd Generation Partnership Project (2012) URL http://www.3gpp.org/
Achterberg T (2009) Scip: Solving constraint integer programs. Mathematical Programming Computation 1(1):1-41, http://mpc.zib.de/index.php/MPC/article/view/4
Amaldi E, Capone A, Malucelli F (2003) Planning UMTS base station location: optimization models with power control and algorithms. Wireless Communications, IEEE Transactions on 2(5):939-952
Amaldi E, Capone A, Malucelli F (2008) Radio planning and coverage optimization of 3G cellular networks. Wireless Networks 14(4):435-447
Barnhart C, Johnson E, Nemhauser G, Savelsbergh M, Vance P (1998) Branch-and-price: Column generation for solving huge integer programs. Operations Research 46(3):316329
Bertsimas D, Sim M (2003) Robust discrete optimization and network flows. Mathematical Programming 98(1-3):49-71
Bertsimas D, Sim M (2004) The price of robustness. Operations Research 52(1):35-53

Boiardi S, Capone A, Sanso B (2012) Radio planning of energy-efficient cellular networks. In: Computer Communications and Networks (ICCCN), 2012 21st International Conference on, pp $1-7$, DOI 10.1109/ICCCN. 2012.6289315
Bron C, Kerbosch J (1973) Algorithm 457: finding all cliques of an undirected graph. Commun ACM 16:575-577, DOI http://doi.acm.org/10.1145/362342.362367
Büsing C (2011) Recoverable robustness in combinatorial optimization. PhD thesis, Technische Universität Berlin
Büsing C, D'Andreagiovanni F (2012) New Results about Multi-band Uncertainty in Robust Optimization. In: Klasing R (ed) Experimental Analysis - SEA 2012, LNCS, vol 7276, pp 63-74, revised version at http://arxiv.org/abs/1208.6322
Büsing C, Koster AMCA, Kutschka M (2011) Recoverable Robust Knapsacks: the Discrete Scenario Case. Optimization Letters 5(3):379-392
Cisco Systems I (2012) Cisco visual networking index: Global mobile data traffic forecast update, 2011-2016. URL www.cisco.com
Claßen G, Koster AMCA, Schmeink A (2011) Robust planning of green wireless networks. In: Network Games, Control and Optimization (NetGCooP), 2011 5th International Conference on, pp 1-5
Claßen G, Koster AMCA, Schmeink A (2013) A robust optimisation model and cutting planes for the planning of energy-efficient wireless networks. Computers and Operations Research 40(1):80-90
COST 231 (1996) Urban micro cell measurements and building data. URL http://www2.ihe.uni-karlsruhe.de/forschung/cost231/cost231.en.html
Dahlman E, Parkvall S, Skold J, Beming P (2008) 3G Evolution: HSPA and LTE for Mobile Broadband, 2nd edn. Academic Press
Deruyck M, Vereecken W, Tanghe E, Joseph W, Pickavet M, Martens L, Demeester P (2010) Comparison of power consumption of mobile WiMAX, HSPA and LTE access networks. In: 9th Conference on Telecommunications Internet and Media Techno Economics (CTTE), pp 1-7, DOI 10.1109/CTTE.2010.5557715
Desaulniers G, Desrosiers J, Solomon M (eds) (2005) Column Generation. Springer, chap. 1, 12
El-Beaino W, El-Hajj A, Dawy Z (2012) A proactive approach for lte radio network planning with green considerations. In: Telecommunications (ICT), 2012 19th International Conference on, pp $1-5$, DOI 10.1109/ICTEL.2012.6221236
Engels A, Reyer M, Mathar R (2010) Profit-oriented combination of multiple objectives for planning and configuration of 4 G multi-hop relay networks. In: 7th Int. Symp. on Wireless Communication Systems (IEEE ISWCS), pp 330-334
Engels A, Neunerdt M, Mathar R, Abdullah HM (2011) Acceptance as a success factor for planning wireless network infrastructure. In: International Symposium on Wireless Communication Systems 2011 (ISWCS'11), Aachen, Germany, pp 889-893
Glaßer C, Reith S, Vollmer H (2005) The complexity of base station positioning in cellular networks. Discrete Applied Mathematics 148(1):1-12
Gordejuela-Sanchez F, Zhang J (2009) Lte access network planning and optimization: A service-oriented and technology-specific perspective. In: Global Telecommunications Conference, 2009. GLOBECOM 2009. IEEE, pp $1-5$, DOI 10.1109/GLOCOM.2009.5425478

IBM - ILOG (2012) CPLEX Optimization Studio 12.4. URL http://www.ilog.com/products/cplex
Klopfenstein O, Nace D (2009) Valid inequalities for a robust knapsack polyhedron - Application to the robust bandwidth packing problem. In: Proceedings of the International Network Optimization Conference (INOC)
Leitner M, Ruthmair M, Raidl GR (2011) On stabilized branch-and-price for constrained tree problems. Tech. rep., Vienna University of Technology, Austria
Lübbecke ME, Desrosiers J (2005) Selected topics in column generation. Operations Research 53(6):1007-1023
Mathar R, Niessen T (2000) Optimum positioning of base stations for cellular radio networks. Wireless Networks 6:421-428
Mathar R, Reyer M, Schmeink M (2007) A cube oriented ray launching algorithm for 3D urban field strength prediction. In: IEEE ICC

Niu Z, Zhou S, Hua Y, Zhang Q, Cao D (2012) Energy-aware network planning for wireless cellular system with inter-cell cooperation. Wireless Communications, IEEE Transactions on 11(4):1412-1423, DOI 10.1109/TWC.2012.021412.110147
Riihijarvi J, Petrova M, Mahonen P (2005) Frequency allocation for wlans using graph colouring techniques. In: Wireless On-demand Network Systems and Services, 2005. WONS 2005. Second Annual Conference on, pp 216 - 222, DOI 10.1109/WONS.2005.19
Siomina I, Yuan D (2012) Analysis of cell load coupling for lte network planning and optimization. Wireless Communications, IEEE Transactions on 11(6):2287-2297, DOI 10.1109/TWC.2012.051512.111532

Siomina I, Varbrand P, Yuan D (2006) An effective optimization algorithm for configuring radio base station antennas in UMTS networks. In: IEEE 64th Vehicular Technology Conference (VTC 2006-Fall), pp 1-5, DOI 10.1109/VTCF. 2006.252
Vanderbeck F (2005) Column Generation, Springer, chap 12: Implementing mixed integer column generation, pp 331-358

## 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.

|  | $\Gamma$ | simple | LB | PP_stab | PP_subopt |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $\begin{aligned} & \text { ๘ } \\ & \stackrel{0}{\circ} \\ & \text { N } \\ & \text { oे } \\ & \text { in } \\ & \underset{\sim}{U} \end{aligned}$ | 0 | 1 | 0.91 | 0.24 | 0.19 |
|  | 1 | 0.32 | 0.32 | 0.51 | 0.28 |
|  | 2 | 0.58 | 0.56 | 0.45 | 0.46 |
|  | 3 | 38.77 | 13.44 | 12.73 | 6.05 |
|  | 4 | 7200.16 | 13.84 | 15.52 | 6.02 |
|  | 5 | 7200.2 | 7200.26 | 7200 | 127.36 |
|  | 6 | 7200.01 | 7200.14 | 562.07 | 179.52 |
|  | 7 | 7200.3 | 7201.07 | 1474.67 | 429.37 |
|  | 8 | 4963.32 | 4744.16 | 2823.13 | 68.69 |
|  | 9 | 7204.61 | 7202.38 | 7201.19 | 419.3 |
|  | 10 | 2396.38 | 1925.7 | 5583.15 | 45.02 |
|  | 11 | 7204.1 | 7209.42 | 7208.48 | 404.76 |
|  | 12 | 440.53 | 68.86 | 87.44 | 39.87 |
|  | 13 | 209.24 | 66.71 | 141.02 | 41.48 |
|  | 14 | 210.45 | 117.76 | 90.36 | 92.63 |
|  | 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 | 63.16 |
|  | 19 | 288.3 | 86.17 | 123.87 | 85.08 |
|  | 20 | 410.47 | 182.86 | 111.21 | 61.74 |
| $\begin{aligned} & 0 \\ & \text { O} \\ & \text { N } \\ & \text { o } \\ & \text { N } \\ & \text { ت } \\ & 0 \\ & \text { n } \end{aligned}$ | 0 | 0.16 | 0.16 | 0.13 | 0.12 |
|  | 1 | 0.37 | 0.35 | 0.21 | 0.23 |
|  | 2 | 0.91 | 1.07 | 0.56 | 0.53 |
|  | 3 | 1.07 | 1.14 | 0.61 | 0.6 |
|  | 4 | 0.66 | 0.73 | 0.66 | 0.65 |
|  | 5 | 0.8 | 0.78 | 0.53 | 0.64 |
|  | 6 | 1.44 | 1.45 | 0.77 | 0.57 |
|  | 7 | 1.12 | 1.15 | 0.66 | 1.05 |
|  | 8 | 1.16 | 1.21 | 1.17 | 0.62 |
|  | 9 | 1.01 | 1.03 | 0.87 | 0.72 |
|  | 10 | 3.44 | 3.53 | 2.46 | 1.96 |
|  | 11 | 19.39 | 7.35 | 15.98 | 7.53 |
|  | 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 | 19.03 | 30.69 | 17.32 |
|  | 18 | 61.96 | 22.37 | 27.54 | 17.25 |
|  | 19 | 172.07 | 39.43 | 99.49 | 11.79 |
|  | 20 | 331.46 | 52.37 | 113.71 | 23.52 |
| UONoNेIIUU | 0 | 0.51 | 0.37 | 0.4 | 0.38 |
|  | 1 | 0.49 | 0.46 | 0.37 | 0.38 |
|  | 2 | 1.28 | 1.25 | 0.53 | 0.54 |
|  | 3 | 0.98 | 0.92 | 0.65 | 0.59 |
|  | 4 | 1.13 | 1.04 | 0.97 | 0.93 |
|  | 5 | 0.5 | 0.49 | 0.35 | 0.36 |
|  | 6 | 1.61 | 2.02 | 0.46 | 0.45 |
|  | 7 | 2.23 | 2.15 | 0.87 | 0.9 |
|  | 8 | 2.29 | 2.21 | 1.05 | 1.12 |
|  | 9 | 3.08 | 2.75 | 1.99 | 1.37 |
|  | 10 | 6.78 | 5.08 | 3.81 | 2.74 |
|  | 11 | 48.65 | 7.02 | 5.16 | 3.1 |
|  | 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 |
|  | 20 | 83.67 | 20.06 | 31.7 | 11.34 |

Table A. 2 Number of pricing rounds and number of added variables at the root node for scen_20_200a-c and the different settings.

|  |  | \# pricing rounds |  |  |  | \# variables |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | $\Gamma$ | simple | LB | PP_stab | PP_subopt | simple | LB | PP_stab | PP_subopt |
| $\begin{aligned} & \text { d } \\ & \text { O} \\ & \text { N } \\ & \text { o } \\ & \text { N } \\ & \text { d } \\ & 0 \\ & 0 \end{aligned}$ | 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 |
|  | 6 | 20559 | 20189 | 1991 | 1431 | 23813 | 23431 | 4100 | 3657 |
|  | 7 | 7834 | 7824 | 2101 | 2387 | 10239 | 10229 | 4312 | 5085 |
|  | 8 | 8493 | 7705 | 6971 | 641 | 14262 | 13078 | 9868 | 2505 |
|  | 9 | 1848 | 1856 | 1888 | 2041 | 5218 | 5238 | 3795 | 4553 |
|  | 10 | 2307 | 2091 | 5301 | 401 | 6537 | 6141 | 8745 | 2192 |
|  | 11 | 1251 | 1251 | 1414 | 1711 | 4555 | 4555 | 3755 | 3668 |
|  | 12 | 444 | 228 | 261 | 281 | 2327 | 1680 | 1693 | 1657 |
|  | 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 |
| $\begin{aligned} & 0 \\ & \text { e } \\ & \text { N } \\ & \text { o } \\ & \text { N } \\ & \text { d } \\ & 0 \\ & \text { in } \end{aligned}$ | 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 | 116 | 116 |
|  | 3 | 42 | 42 | 52 | 52 | 159 | 159 | 197 | 197 |
|  | 4 | 27 | 27 | 67 | 67 | 77 | 77 | 144 | 144 |
|  | 5 | 29 | 29 | 39 | 58 | 71 | 71 | 100 | 110 |
|  | 6 | 58 | 58 | 73 | 47 | 152 | 152 | 126 | 105 |
|  | 7 | 56 | 56 | 47 | 68 | 230 | 230 | 142 | 251 |
|  | 8 | 66 | 66 | 93 | 41 | 187 | 187 | 160 | 109 |
|  | 9 | 56 | 56 | 70 | 58 | 171 | 171 | 136 | 122 |
|  | 10 | 96 | 96 | 73 | 85 | 582 | 582 | 360 | 411 |
|  | 11 | 194 | 142 | 151 | 170 | 1103 | 908 | 829 | 838 |
|  | 12 | 183 | 120 | 111 | 148 | 977 | 849 | 670 | 817 |
|  | 13 | 262 | 159 | 181 | 191 | 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 |
| UONoNैIUU | 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 |
|  | 5 | 21 | 20 | 21 | 21 | 149 | 149 | 141 | 141 |
|  | 6 | 61 | 60 | 22 | 24 | 376 | 376 | 199 | 205 |
|  | 7 | 67 | 66 | 49 | 49 | 388 | 388 | 276 | 267 |
|  | 8 | 41 | 40 | 39 | 42 | 452 | 452 | 342 | 368 |
|  | 9 | 40 | 37 | 41 | 41 | 520 | 494 | 497 | 494 |
|  | 10 | 47 | 40 | 47 | 56 | 697 | 609 | 577 | 665 |
|  | 11 | 143 | 56 | 51 | 61 | 1369 | 830 | 661 | 785 |
|  | 12 | 121 | 47 | 51 | 61 | 1351 | 713 | 663 | 785 |
|  | 13 | 117 | 50 | 61 | 81 | 1288 | 708 | 785 | 1040 |
|  | 14 | 118 | 60 | 51 | 81 | 1398 | 875 | 664 | 1034 |
|  | 15 | 129 | 63 | 71 | 91 | 1439 | 865 | 911 | 1092 |
|  | 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 |
|  | 20 | 149 | 90 | 101 | 141 | 1677 | 1247 | 1194 | 1479 |

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

|  | $\Gamma$ | simple | LB | PP_stab | PP_subopt |
| :---: | :---: | :---: | :---: | :---: | :---: |
| 000000110000 | 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 |
|  | 7 | 994.85 | 142.77 | 132.83 | 154.27 |
|  | 8 | 7201.17 | 132.89 | 108.56 | 171.91 |
|  | 9 | 1098.13 | 150.61 | 210.7 | 272.11 |
|  | 10 | 1656.2 | 162.38 | 160.43 | 242.74 |
|  | 11 | 2219.32 | 200.67 | 164.84 | 259.85 |
|  | 12 | 3480.41 | 185.14 | 195.71 | 300.43 |
|  | 13 | 3844.43 | 183.21 | 361.51 | 170.88 |
|  | 14 | 7205.77 | 197.29 | 350.88 | 153.26 |
|  | 15 | 7213.72 | 226.69 | 400.07 | 194.14 |
|  | 16 | 7225.15 | 261.97 | 516.1 | 202.14 |
|  | 17 | 7239.68 | 424.97 | 415.46 | 288.56 |
|  | 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 |
| 000000000000 | 0 | 3.32 | 3.35 | 2.26 | 3.17 |
|  | 1 | 6.36 | 6.3 | 3.56 | 5.16 |
|  | 2 | 9.42 | 9.28 | 8.27 | 5.31 |
|  | 3 | 51.59 | 20.47 | 10.26 | 16.79 |
|  | 4 | 350.57 | 27.5 | 29.65 | 26.79 |
|  | 5 | 380.05 | 50.36 | 38.58 | 38.61 |
|  | 6 | 380.87 | 50.43 | 45.46 | 32.41 |
|  | 7 | 772.48 | 53.56 | 54.81 | 59.57 |
|  | 8 | 886.83 | 66.74 | 56.37 | 87.34 |
|  | 9 | 1387.7 | 70.82 | 69.64 | 74.29 |
|  | 10 | 3540.22 | 74.84 | 86.18 | 145.67 |
|  | 11 | 2951.13 | 112.77 | 102.55 | 143.8 |
|  | 12 | 7311.42 | 109.78 | 115.26 | 190.53 |
|  | 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 |
| 00000011000 | 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 |
|  | 6 | 973.72 | 323.71 | 185.84 | 264.88 |
|  | 7 | 401.81 | 163.01 | 171.55 | 180.55 |
|  | 8 | 789.02 | 227.75 | 199.51 | 231.08 |
|  | 9 | 729.71 | 196.38 | 204.42 | 207.94 |
|  | 10 | 3141.04 | 243.26 | 208.2 | 239.47 |
|  | 11 | 768.33 | 307.41 | 272.26 | 418.99 |
|  | 12 | 2524.82 | 480.24 | 535.88 | 390.54 |
|  | 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 |

Table A. 4 Number of pricing rounds and number of added variables at the root node for scen_30_300a-c and the different settings.

|  |  | \# pricing rounds |  |  |  | \# variables |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | $\Gamma$ | simple | LB | PP_stab | PP_subopt | simple | LB | PP_stab | PP_subopt |
| ®00000110000 | 0 | 116 | 116 | 131 | 147 | 1387 | 1387 | 1079 | 1179 |
|  | 1 | 63 | 63 | 76 | 61 | 907 | 907 | 942 | 746 |
|  | 2 | 151 | 125 | 160 | 121 | 2113 | 2075 | 1899 | 1463 |
|  | 3 | 239 | 239 | 251 | 238 | 3475 | 3475 | 2959 | 2866 |
|  | 4 | 642 | 285 | 321 | 371 | 8734 | 4873 | 4172 | 4672 |
|  | 5 | 597 | 254 | 271 | 391 | 6994 | 4334 | 3766 | 4928 |
|  | 6 | 661 | 256 | 301 | 401 | 6323 | 4400 | 4060 | 5024 |
|  | 7 | 799 | 271 | 291 | 511 | 6931 | 4881 | 4014 | 6031 |
|  | 8 | 2700 | 228 | 221 | 491 | 8370 | 4079 | 3214 | 5542 |
|  | 9 | 513 | 236 | 321 | 651 | 5643 | 4090 | 4369 | 6147 |
|  | 10 | 547 | 228 | 251 | 541 | 5392 | 4002 | 3587 | 5380 |
|  | 11 | 548 | 243 | 241 | 541 | 5414 | 4110 | 3455 | 5606 |
|  | 12 | 513 | 223 | 251 | 577 | 5186 | 3841 | 3538 | 5429 |
|  | 13 | 513 | 225 | 281 | 391 | 5560 | 4259 | 3919 | 4901 |
|  | 14 | 491 | 224 | 281 | 351 | 5262 | 4029 | 3946 | 4757 |
|  | 15 | 496 | 244 | 301 | 421 | 5452 | 4264 | 4148 | 5231 |
|  | 16 | 487 | 249 | 321 | 431 | 5508 | 4362 | 4311 | 5257 |
|  | 17 | 518 | 306 | 311 | 551 | 6083 | 5191 | 4426 | 6221 |
|  | 18 | 648 | 327 | 321 | 701 | 6939 | 5667 | 4465 | 7031 |
|  | 19 | 739 | 375 | 371 | 611 | 7457 | 6149 | 4850 | 6837 |
|  | 20 | 770 | 354 | 391 | 670 | 7182 | 5822 | 5142 | 7110 |
| 0800001000 | 0 | 92 | 92 | 79 | 121 | 860 | 860 | 731 | 882 |
|  | 1 | 99 | 99 | 91 | 141 | 1097 | 1097 | 977 | 1069 |
|  | 2 | 157 | 157 | 151 | 119 | 1558 | 1558 | 1631 | 1329 |
|  | 3 | 283 | 124 | 111 | 191 | 2917 | 1819 | 1393 | 2178 |
|  | 4 | 692 | 133 | 151 | 221 | 5974 | 1988 | 2033 | 2852 |
|  | 5 | 513 | 146 | 151 | 221 | 4990 | 2169 | 2083 | 2913 |
|  | 6 | 460 | 145 | 151 | 191 | 4714 | 2219 | 2114 | 2578 |
|  | 7 | 441 | 144 | 151 | 251 | 4473 | 2254 | 2214 | 3309 |
|  | 8 | 428 | 147 | 141 | 271 | 4456 | 2298 | 2089 | 3628 |
|  | 9 | 478 | 155 | 151 | 281 | 4529 | 2455 | 2253 | 3776 |
|  | 10 | 449 | 147 | 161 | 341 | 4499 | 2362 | 2407 | 4570 |
|  | 11 | 433 | 157 | 171 | 341 | 4767 | 2579 | 2624 | 4501 |
|  | 12 | 484 | 166 | 171 | 351 | 4538 | 2669 | 2622 | 4655 |
|  | 13 | 395 | 165 | 171 | 431 | 4357 | 2676 | 2606 | 5216 |
|  | 14 | 394 | 189 | 191 | 281 | 4674 | 3033 | 2933 | 4018 |
|  | 15 | 368 | 173 | 191 | 421 | 4482 | 2863 | 2948 | 5219 |
|  | 16 | 419 | 185 | 191 | 341 | 4870 | 3155 | 2957 | 4658 |
|  | 17 | 366 | 193 | 201 | 401 | 4447 | 3165 | 3110 | 5169 |
|  | 18 | 455 | 183 | 211 | 371 | 4701 | 3030 | 3292 | 4951 |
|  | 19 | 403 | 180 | 221 | 381 | 4609 | 3040 | 3467 | 5088 |
|  | 20 | 425 | 206 | 191 | 371 | 4748 | 3441 | 3077 | 5046 |
| $\begin{aligned} & 0 \\ & 0 \\ & e \\ & \text { en } \\ & 0 \\ & 0 \\ & 1 \\ & \underset{\sim}{0} \\ & 0 \\ & 0 \end{aligned}$ | 0 | 240 | 229 | 233 | 262 | 3333 | 3315 | 2112 | 2127 |
|  | 1 | 1104 | 540 | 2311 | 1641 | 10957 | 7475 | 12775 | 10616 |
|  | 2 | 834 | 509 | 901 | 781 | 9705 | 7296 | 6666 | 6200 |
|  | 3 | 867 | 456 | 661 | 951 | 8638 | 6482 | 5541 | 7159 |
|  | 4 | 675 | 375 | 581 | 901 | 8216 | 6215 | 5311 | 7365 |
|  | 5 | 638 | 350 | 531 | 801 | 7608 | 5751 | 4892 | 6568 |
|  | 6 | 713 | 399 | 411 | 961 | 7600 | 6053 | 4110 | 6976 |
|  | 7 | 561 | 338 | 411 | 641 | 7128 | 5604 | 4374 | 5839 |
|  | 8 | 559 | 304 | 381 | 691 | 6991 | 5362 | 4321 | 6085 |
|  | 9 | 595 | 323 | 381 | 631 | 6751 | 5268 | 4433 | 6280 |
|  | 10 | 749 | 351 | 351 | 591 | 6859 | 5281 | 4097 | 5656 |
|  | 11 | 520 | 368 | 361 | 801 | 6584 | 5675 | 4224 | 6277 |
|  | 12 | 662 | 389 | 441 | 761 | 7261 | 5931 | 5025 | 6634 |
|  | 13 | 508 | 415 | 541 | 698 | 7249 | 6756 | 6003 | 6741 |
|  | 14 | 552 | 367 | 401 | 603 | 7215 | 6248 | 5244 | 6301 |
|  | 15 | 506 | 416 | 351 | 514 | 6502 | 6222 | 4797 | 6026 |
|  | 16 | 509 | 360 | 391 | 511 | 6837 | 6304 | 5191 | 5622 |
|  | 17 | 517 | 402 | 411 | 506 | 7303 | 6553 | 5453 | 5911 |
|  | 18 | 436 | 362 | 431 | 535 | 6130 | 5881 | 4909 | 5655 |
|  | 19 | 569 | 424 | 441 | 491 | 6519 | 6158 | 5003 | 5432 |
|  | 20 | 431 | 417 | 311 | 521 | 5399 | 5337 | 4284 | 5338 |

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.

|  |  | simple | LB | PP_stab | PP_subopt |
| :---: | :---: | :---: | :---: | :---: | :---: |
| scen_20_200a | time | 0 | 0 | 2 | 19 |
|  | rounds | 4 | 12 | 4 | 6 |
|  | vars | 1 | 5 | 8 | 9 |
| scen_20_200b | time | 0 | 1 | 3 | 17 |
|  | rounds | 6 | 15 | 4 | 3 |
|  | vars | 5 | 5 | 9 | 8 |
| scen_20_200c | time | 0 | 1 | 5 | 15 |
|  | rounds | 0 | 15 | 6 | 2 |
|  | vars | 2 | 6 | 14 | 5 |
|  | time | 0 | 2 | 10 | 51 |
| total | rounds | 10 | 42 | 14 | 11 |
|  | vars | 8 | 16 | 31 | 22 |
|  | total | 18 | 60 | 55 | 84 |

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 | $\begin{gathered} \text { added_cols } \\ 1 \end{gathered}$ | $\begin{gathered} \text { added_cols } \\ 5 \end{gathered}$ | $\begin{gathered} \text { added_cols } \\ 10 \end{gathered}$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| scen_20_200a | time | 12 | 4 | 1 | 4 |
|  | rounds | 12 | 3 | 2 | 6 |
|  | vars | 2 | 17 | 1 | 1 |
| scen_20_200b | time | 11 | 1 | 5 | 5 |
|  | rounds | 10 | 1 | 5 | 6 |
|  | vars | 3 | 11 | 7 | 0 |
| scen_20_200c | time | 11 | 0 | 1 | 9 |
|  | rounds | 11 | 0 | 3 | 11 |
|  | vars | 0 | 17 | 2 | 2 |
| total | time | 34 | 5 | 7 | 18 |
|  | rounds | 33 | 4 | 10 | 23 |
|  | vars | 5 | 45 | 10 | 3 |
|  | total | 72 | 54 | 27 | 44 |

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 |  |  | \# pricing rounds |  |  | \# variables |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | $\Gamma$ | 1 | 5 | 10 | 1 | 5 | 10 | 1 | 5 | 10 |
|  | 0 | 0.53 | 0.51 | 0.34 | 64 | 47 | 35 | 63 | 89 | 92 |
|  | 1 | 0.73 | 0.55 | 0.34 | 51 | 39 | 23 | 50 | 147 | 77 |
|  | 2 | 6.02 | 0.74 | 0.56 | 361 | 42 | 32 | 360 | 176 | 136 |
|  | 3 | 165.25 | 9.51 | 11.89 | 4091 | 271 | 331 | 4090 | 1230 | 1330 |
|  | 4 | 57.54 | 13.21 | 9.76 | 1461 | 291 | 261 | 1460 | 1353 | 1255 |
|  | 5 | 119.7 | 65.9 | 100.02 | 1511 | 661 | 871 | 1510 | 2281 | 2896 |
|  | 6 | 118.07 | 418.88 | 209.1 | 1841 | 3221 | 1521 | 1840 | 5716 | 4148 |
|  | 7 | 136.5 | 364.37 | 360.42 | 1271 | 2107 | 1779 | 1270 | 4483 | 4405 |
|  | 8 | 127.67 | 345.76 | 673.07 | 1331 | 2417 | 4041 | 1330 | 4784 | 6839 |
|  | 9 | 195.65 | 489.78 | 695.16 | 1681 | 2151 | 2871 | 1680 | 4540 | 5355 |
|  | 10 | 258.67 | 49.18 | 149.53 | 1981 | 431 | 871 | 1980 | 1985 | 3192 |
|  | 11 | 222.95 | 414.82 | 723.31 | 1551 | 1561 | 2441 | 1550 | 3697 | 4745 |
|  | 12 | 160.43 | 60.01 | 40.28 | 1061 | 358 | 221 | 1060 | 1581 | 1447 |
|  | 13 | 238.99 | 43.24 | 63.17 | 1561 | 281 | 361 | 1560 | 1379 | 1985 |
|  | 14 | 309.44 | 121.95 | 72.63 | 1811 | 511 | 361 | 1810 | 2216 | 2011 |
|  | 15 | 504.25 | 133.25 | 85.81 | 2081 | 541 | 391 | 2080 | 2439 | 2221 |
|  | 16 | 224.78 | 70.02 | 81.66 | 1321 | 381 | 381 | 1320 | 1774 | 2074 |
|  | 17 | 327.77 | 79.41 | 59.84 | 1661 | 431 | 321 | 1660 | 1977 | 1883 |
|  | 18 | 311.73 | 88.8 | 84.49 | 1601 | 361 | 381 | 1600 | 1629 | 2104 |
|  | 19 | 293.22 | 88.18 | 60.6 | 1601 | 411 | 321 | 1600 | 1898 | 1904 |
|  | 20 | 371.01 | 72.63 | 71.19 | 1911 | 411 | 381 | 1910 | 1930 | 2064 |
| 00NNoेNI000 | 0 | 0.38 | 0.12 | 0.13 | 49 | 13 | 13 | 48 | 25 | 32 |
|  | 1 | 0.71 | 0.29 | 0.39 | 85 | 28 | 34 | 84 | 68 | 110 |
|  | 2 | 0.79 | 0.48 | 0.76 | 53 | 34 | 61 | 52 | 92 | 124 |
|  | 3 | 1.04 | 0.61 | 0.9 | 65 | 51 | 73 | 64 | 149 | 244 |
|  | 4 | 1.02 | 0.35 | 0.45 | 92 | 34 | 42 | 91 | 81 | 94 |
|  | 5 | 0.45 | 0.55 | 0.69 | 39 | 43 | 57 | 38 | 95 | 105 |
|  | 6 | 1.14 | 0.68 | 0.6 | 83 | 52 | 48 | 82 | 101 | 100 |
|  | 7 | 2.62 | 1.24 | 1.19 | 165 | 95 | 79 | 163 | 219 | 249 |
|  | 8 | 1.57 | 0.93 | 0.88 | 77 | 71 | 69 | 76 | 145 | 129 |
|  | 9 | 1.86 | 0.99 | 1.02 | 149 | 73 | 80 | 148 | 169 | 148 |
|  | 10 | 9.74 | 2.84 | 2.75 | 321 | 72 | 117 | 319 | 347 | 495 |
|  | 11 | 25.72 | 7.37 | 4.46 | 561 | 171 | 131 | 560 | 679 | 646 |
|  | 12 | 30.35 | 6.96 | 5.54 | 581 | 167 | 141 | 580 | 723 | 772 |
|  | 13 | 68.09 | 12.49 | 10.34 | 851 | 225 | 203 | 850 | 1001 | 1097 |
|  | 14 | 83.2 | 14.01 | 15.18 | 941 | 207 | 192 | 940 | 890 | 963 |
|  | 15 | 91.33 | 18.42 | 23.24 | 971 | 225 | 269 | 970 | 854 | 1028 |
|  | 16 | 81.25 | 17.07 | 18.41 | 871 | 210 | 215 | 870 | 904 | 932 |
|  | 17 | 59.76 | 17.05 | 10.22 | 791 | 227 | 158 | 790 | 864 | 855 |
|  | 18 | 84.34 | 16.94 | 28.96 | 971 | 211 | 268 | 970 | 818 | 977 |
|  | 19 | 75.15 | 14.91 | 22.66 | 978 | 228 | 264 | 977 | 890 | 987 |
|  | 20 | 83.07 | 24.84 | 16.15 | 992 | 256 | 225 | 991 | 839 | 977 |
| $\begin{aligned} & 0 \\ & \text { O} \\ & \text { N } \\ & \text { o } \\ & \text { N } \\ & \text { H } \\ & 0 \\ & 0 \end{aligned}$ | 0 | 0.7 | 0.24 | 0.3 | 70 | 25 | 28 | 68 | 66 | 73 |
|  | 1 | 1.03 | 0.76 | 0.21 | 69 | 61 | 22 | 67 | 125 | 61 |
|  | 2 | 1.79 | 0.43 | 0.4 | 101 | 36 | 33 | 99 | 103 | 82 |
|  | 3 | 1.1 | 0.66 | 0.74 | 90 | 49 | 48 | 88 | 131 | 119 |
|  | 4 | 2.69 | 1.21 | 0.8 | 129 | 76 | 51 | 127 | 220 | 186 |
|  | 5 | 2.31 | 0.54 | 0.38 | 99 | 21 | 21 | 97 | 94 | 141 |
|  | 6 | 3.57 | 0.85 | 0.46 | 145 | 41 | 23 | 143 | 185 | 195 |
|  | 7 | 3.12 | 1.2 | 1.3 | 138 | 43 | 48 | 136 | 180 | 272 |
|  | 8 | 6.76 | 1.52 | 1.32 | 198 | 51 | 38 | 196 | 245 | 305 |
|  | 9 | 13.03 | 3.03 | 1.96 | 301 | 81 | 41 | 300 | 395 | 390 |
|  | 10 | 18.84 | 3.55 | 2.22 | 371 | 91 | 51 | 370 | 450 | 494 |
|  | 11 | 18.12 | 4.17 | 3.47 | 421 | 101 | 71 | 420 | 500 | 695 |
|  | 12 | 21.66 | 5.24 | 4.3 | 461 | 111 | 61 | 460 | 550 | 599 |
|  | 13 | 23.01 | 6.9 | 4.75 | 481 | 111 | 71 | 480 | 550 | 700 |
|  | 14 | 37.81 | 7.69 | 4.45 | 611 | 131 | 71 | 610 | 650 | 700 |
|  | 15 | 36.7 | 12.76 | 5.52 | 671 | 171 | 101 | 670 | 850 | 999 |
|  | 16 | 53.26 | 13.27 | 10.84 | 791 | 201 | 131 | 790 | 1000 | 1271 |
|  | 17 | 58.39 | 17.47 | 13.92 | 881 | 201 | 151 | 880 | 1000 | 1426 |
|  | 18 | 54.15 | 16.79 | 11.37 | 791 | 221 | 141 | 790 | 1100 | 1324 |
|  | 19 | 57.75 | 21.05 | 14.62 | 871 | 261 | 171 | 870 | 1300 | 1535 |
|  | 20 | 89.26 | 16.56 | 11.13 | 1091 | 231 | 151 | 1090 | 1150 | 1382 |

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).

|  |  | time |  |  | \# pricing rounds |  |  | \# variables |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | $\Gamma$ | 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 |
|  | 7 | 857.3 | 282.93 | 155.31 | 3471 | 1041 | 561 | 3470 | 5200 | 5412 |
|  | 8 | 1159.79 | 418.22 | 202.1 | 3651 | 1011 | 581 | 3650 | 5050 | 5396 |
|  | 9 | 1392.44 | 350.16 | 266.42 | 3861 | 1011 | 681 | 3860 | 5050 | 5858 |
|  | 10 | 1219.73 | 327.58 | 264.35 | 3441 | 881 | 611 | 3440 | 4400 | 5418 |
|  | 11 | 1120.33 | 241.57 | 196.58 | 3241 | 721 | 491 | 3240 | 3600 | 4729 |
|  | 12 | 1221.21 | 375.12 | 178.48 | 3221 | 881 | 461 | 3220 | 4400 | 4525 |
|  | 13 | 1350.25 | 335.18 | 247.58 | 3351 | 801 | 541 | 3350 | 4000 | 4976 |
|  | 14 | 1426.49 | 312.6 | 191.49 | 3581 | 811 | 471 | 3580 | 4050 | 4620 |
|  | 15 | 1471.76 | 304.04 | 229.8 | 3821 | 771 | 511 | 3820 | 3850 | 5004 |
|  | 16 | 1734.67 | 383.19 | 286.6 | 4241 | 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 |
| 000000110000 | 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 |
|  | 7 | 428.73 | 123.5 | 60.51 | 1991 | 471 | 281 | 1990 | 2350 | 2800 |
|  | 8 | 365.3 | 172.84 | 85.14 | 1841 | 541 | 351 | 1840 | 2700 | 3500 |
|  | 9 | 480.98 | 105.45 | 97.19 | 2071 | 501 | 351 | 2070 | 2500 | 3500 |
|  | 10 | 661.54 | 127.15 | 115.53 | 2701 | 511 | 401 | 2700 | 2550 | 4000 |
|  | 11 | 777.27 | 218.33 | 145.12 | 2641 | 641 | 391 | 2640 | 3200 | 3900 |
|  | 12 | 892.14 | 193.51 | 141.23 | 2581 | 601 | 331 | 2580 | 3000 | 3300 |
|  | 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 |
| $\begin{aligned} & 0 \\ & 0 \\ & 0 \\ & 0 \\ & 0 \\ & 0 \\ & 0 \\ & 1 \\ & 0 \\ & 0 \\ & 0 \\ & 0 \end{aligned}$ | 0 | 157.97 | 16.41 | 13.48 | 3234 | 385 | 270 | 3232 | 1823 | 2060 |
|  | 1 | 385.42 | 192.98 | 154.95 | 5631 | 1421 | 1051 | 5630 | 7097 | 7385 |
|  | 2 | 520.35 | 171.9 | 173.33 | 5801 | 1431 | 1131 | 5800 | 7135 | 8042 |
|  | 3 | 403.43 | 155.14 | 179.11 | 4401 | 1231 | 1041 | 4400 | 6150 | 7908 |
|  | 4 | 635.23 | 207.3 | 114.28 | 4791 | 1371 | 771 | 4790 | 6839 | 6063 |
|  | 5 | 831.48 | 221.63 | 192.91 | 5271 | 1171 | 871 | 5270 | 5848 | 6287 |
|  | 6 | 919.1 | 221.36 | 225.97 | 4471 | 1001 | 871 | 4470 | 5000 | 6531 |
|  | 7 | 993.66 | 223.76 | 179.33 | 4471 | 921 | 721 | 4470 | 4600 | 5815 |
|  | 8 | 1121.94 | 268.22 | 194.79 | 4221 | 931 | 621 | 4220 | 4650 | 5356 |
|  | 9 | 1691.43 | 356.77 | 314.61 | 4751 | 1111 | 771 | 4750 | 5550 | 6155 |
|  | 10 | 1829.49 | 438.27 | 243.56 | 5041 | 1108 | 641 | 5040 | 5515 | 5200 |
|  | 11 | 1884.03 | 653.36 | 328.81 | 4351 | 1311 | 721 | 4350 | 6400 | 5603 |
|  | 12 | 2465.74 | 554.99 | 315.46 | 5051 | 1111 | 611 | 5050 | 5539 | 5174 |
|  | 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. 9 Solving time (in sec.) and optimality gap (in \%) for scen_20_200a-c and the different settings.

|  |  | simple |  | LB |  | PP_stab |  | PP_subopt |  | heuristic |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | $\Gamma$ | time | gap | time | gap | time | gap | time | gap | time | 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 | 31.53 | 0 | 27.11 | 0 | 12.7 | 0 | 17.93 | 0 |
|  | 4 | 7200.01 | - | 102.51 | 0 | 157.81 | 0 | 40.36 | 0 | 45.08 | 0 |
|  | 5 | 7200.75 | - | 7200.86 | 4.33 | 7200 | 6.92 | 927.88 | 0 | 535.71 | 0 |
|  | 6 | 7200.25 | - | 7200.22 | 10.48 | 753.62 | 0 | 322.44 | 0 | 313.83 | 0 |
|  | 7 | 7200.15 | - | 7200.11 | 7.13 | 1404.79 | 0 | 665.02 | 0 | 675.78 | 0 |
|  | 8 | 4900.42 | 0 | 4469.07 | 0 | 3232.26 | 0 | 642.17 | 0 | 630.9 | 0 |
|  | 9 | 7200.96 | - | 7203.94 | 3.87 | 7203.11 | 4.61 | 1286.13 | 0 | 1430.88 | 0 |
|  | 10 | 2250.28 | 0 | 2170.6 | 0 | 6244.83 | 0 | 52.09 | 0 | 45.77 | 0 |
|  | 11 | 7205.89 | - | 7203.31 | 7.5 | 7200.08 | 45.25 | 3894.12 | 0 | 3016.96 | 0 |
|  | 12 | 429.43 | 0 | 58.24 | 0 | 94.71 | 0 | 48.56 | 0 | 3688.71 | 0 |
|  | 13 | 175.02 | 0 | 2754.55 | 0 | 117.57 | 0 | 871.46 | 0 | 263.46 | 0 |
|  | 14 | 1291.22 | 0 | 7200.15 | 2.66 | 7200.71 | 2.21 | 7222.74 | 5.22 | 7229.83 | 5.22 |
|  | 15 | 1209.96 | 0 | 7203.8 | 2.14 | 7200.28 | 2.23 | 7200.12 | 2.22 | 7223.91 | 0 |
|  | 16 | 1629.5 | 0 | 7222.1 | 3.44 | 7204.36 | 5.35 | 7200.22 | 2.6 | 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 |
| OᄋN0oे-UU | 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 | 0.76 | 0 | 0.74 | 0 | 0.63 | 0 | 0.6 | 0 | 0.52 | 0 |
|  | 3 | 0.85 | 0 | 0.98 | 0 | 0.68 | 0 | 0.68 | 0 | 0.6 | 0 |
|  | 4 | 0.67 | 0 | 0.66 | 0 | 0.77 | 0 | 0.89 | 0 | 0.68 | 0 |
|  | 5 | 0.67 | 0 | 0.71 | 0 | 0.62 | 0 | 0.98 | 0 | 0.65 | 0 |
|  | 6 | 1.48 | 0 | 1.38 | 0 | 1.83 | 0 | 0.6 | 0 | 0.58 | 0 |
|  | 7 | 1.6 | 0 | 1.56 | 0 | 1.5 | 0 | 1.46 | 0 | 1.66 | 0 |
|  | 8 | 1.65 | 0 | 1.6 | 0 | 2.66 | 0 | 0.87 | 0 | 0.61 | 0 |
|  | 9 | 1.45 | 0 | 1.37 | 0 | 1.99 | 0 | 0.9 | 0 | 0.74 | 0 |
|  | 10 | 5 | 0 | 4.69 | 0 | 8.22 | 0 | 2.57 | 0 | 2.6 | 0 |
|  | 11 | 71.13 | 0 | 7200.02 | 2.68 | 7200.12 | 2.04 | 7200.17 | 2.24 | 7209.22 | 2.55 |
|  | 12 | 41.84 | 0 | 517.12 | 0 | 535.65 | 0 | 87.92 | 0 | 11.15 | 0 |
|  | 13 | 99.66 | 0 | 83.65 | 0 | 83.07 | 0 | 540.75 | 0 | 14.01 | 0 |
|  | 14 | 115.88 | 0 | 7200.18 | 2.27 | 71.34 | 0 | 4691 | 0 | 7203.02 | 1.72 |
|  | 15 | 74.41 | 0 | 7203.78 | 1.82 | 60.88 | 0 | 39.47 | 0 | 1033.17 | 0 |
|  | 16 | 73.53 | 0 | 1457.9 | 0 | 219.18 | 0 | 5070.2 | 0 | 943.83 | 0 |
|  | 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 |
| $\begin{aligned} & \text { U } \\ & 0 \\ & \text { N } \\ & 0 \\ & \text { N } \\ & \text { I } \\ & \underset{\sim}{U} \end{aligned}$ | 0 | 1.09 | 0 | 0.85 | 0 | 1.26 | 0 | 1.32 | 0 | 1.25 | 0 |
|  | 1 | 1.47 | 0 | 1.2 | 0 | 0.91 | 0 | 0.91 | 0 | 1.31 | 0 |
|  | 2 | 2.07 | 0 | 3.04 | 0 | 1.74 | 0 | 1.77 | 0 | 2.03 | 0 |
|  | 3 | 5.27 | 0 | 5.81 | 0 | 2.74 | 0 | 3.25 | 0 | 9.18 | 0 |
|  | 4 | 2.67 | 0 | 2.66 | 0 | 2.04 | 0 | 2.89 | 0 | 2.5 | 0 |
|  | 5 | 14.04 | 0 | 2.7 | 0 | 2.77 | 0 | 2.54 | 0 | 3.53 | 0 |
|  | 6 | 9.19 | 0 | 11.11 | 0 | 7.91 | 0 | 4.34 | 0 | 7.9 | 0 |
|  | 7 | 15.34 | 0 | 114.88 | 0 | 49.2 | 0 | 6.71 | 0 | 25.11 | 0 |
|  | 8 | 8.61 | 0 | 13.44 | 0 | 25.06 | 0 | 7.11 | 0 | 7.39 | 0 |
|  | 9 | 107.74 | 0 | 68.68 | 0 | 36.05 | 0 | 13.51 | 0 | 13.65 | 0 |
|  | 10 | 146.48 | 0 | 463.44 | 0 | 452.97 | 0 | 194.17 | 0 | 50.71 | 0 |
|  | 11 | 168.38 | 0 | 186.09 | 0 | 206.92 | 0 | 51.3 | 0 | 140.37 | 0 |
|  | 12 | 210.04 | 0 | 170.8 | 0 | 1300.21 | 0 | 225.74 | 0 | 279.33 | 0 |
|  | 13 | 308.78 | 0 | 255.15 | 0 | 569 | 0 | 7200.19 | 2.13 | 146.21 | 0 |
|  | 14 | 312.72 | 0 | 346.15 | 0 | 952.33 | 0 | 2273.09 | 0 | 361.28 | 0 |
|  | 15 | 454.57 | 0 | 185.69 | 0 | 483.5 | 0 | 296.93 | 0 | 393.74 | 0 |
|  | 16 | 448.2 | 0 | 360.89 | 0 | 3552.45 | 0 | 1145.11 | 0 | 336.94 | 0 |
|  | 17 | 1526.29 | 0 | 1464.53 | 0 | 7200.44 | 2.13 | 7200.06 | 2.13 | 161 | 0 |
|  | 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.

|  |  | simple |  | LB |  | PP_stab |  | PP_subopt |  | heuristic |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | $\Gamma$ | time | gap | time | gap | time | gap | time | gap | time | gap |
| ®000011IUn0 | 0 | 346.37 | 0 | 87.87 | 0 | 1115 | 0 | 4052.8 | 0 | 1535.01 | 0 |
|  | 1 | 6.83 | 0 | 280.49 | 0 | 4.38 | 0 | 3.89 | 0 | 2.84 | 0 |
|  | 2 | 5158.81 | 0 | 1672.43 | 0 | 99.41 | 0 | 620.62 | 0 | 7206.88 | 2.33 |
|  | 3 | 7200 | 6.98 | 7200.01 | 2.33 | 7200 | 2.33 | 159.1 | 0 | 2809.22 | 0 |
|  | 4 | 2132.19 | 0 | 7200 | 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 |
|  | 7 | 4576.34 | 0 | 7200 | 4.52 | 2916.79 | 0 | 6211.15 | 0 | 3225.44 | 0 |
|  | 8 | 7201.19 | - | 7200.02 | 2.22 | 7200.01 | 7.78 | 6828.41 | 0 | 5815.42 | 0 |
|  | 9 | 7211.43 | 19.23 | 7201.25 | 2.22 | 7200.01 | 2.22 | 7200.01 | 2.22 | 7220.36 | 2.4 |
|  | 10 | 7207.65 | 14.1 | 7200.01 | 4.44 | 7202.64 | 11.11 | 7200.26 | 4.44 | 7210.62 | 4.44 |
|  | 11 | 7256.62 | 13.56 | 7203.21 | 9.47 | 7202.66 | 9.48 | 7200.55 | 3.01 | 7206.59 | 2.29 |
|  | 12 | 7202.73 | 17.47 | 7200.4 | 11.23 | 7214.45 | 9.03 | 7200.51 | 3.87 | 7211.17 | 3.86 |
|  | 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 | 7208.02 | - | 7200.85 | 4.77 | 7207.39 | 7.19 | 7200.46 | 7.71 | 7255.64 | 4.66 |
| 080000enU0 | 0 | 131.94 | 0 | 1325.9 | 0 | 46.48 | 0 | 38.88 | 0 | 7.29 | 0 |
|  | 1 | 4.66 | 0 | 6.11 | 0 | 274.14 | 0 | 7200.01 | 8.33 | 7203.23 | 2.08 |
|  | 2 | 4066.69 | 0 | 839.2 | 0 | 2066.93 | 0 | 6855.59 | 0 | 4921.68 | 0 |
|  | 3 | 4868.11 | 0 | 7200.24 | 3.04 | 4873.64 | 0 | 7200 | 6.02 | 7203.21 | 3.04 |
|  | 4 | 5044.92 | 0 | 7200.01 | 2.35 | 656.52 | 0 | 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 |
|  | 7 | 4484.44 | 0 | 6066.87 | 0 | 7200.61 | 3.09 | 6548.03 | 0 | 5499.29 | 0 |
|  | 8 | 7200.21 | 6.23 | 7200.4 | 4.28 | 7201.06 | 11.26 | 2445.32 | 0 | 3979.5 | 0 |
|  | 9 | 7202.13 | 5.78 | 7200 | 3.42 | 7201.59 | 10.73 | 7200.74 | 2.36 | 7208.21 | 4.47 |
|  | 10 | 7220.27 | 506.96 | 7200.44 | 12.5 | 7203.13 | 6.28 | 7202.6 | 16.45 | 7205.96 | 4.87 |
|  | 11 | 7210.7 | 18.99 | 7204.37 | 13.86 | 7202.44 | 24.37 | 7200.01 | 5.12 | 7210.22 | 4.17 |
|  | 12 | 7321.57 | , | 7232.35 | 12.28 | 7241.66 | 24.34 | 7211.91 | 6.48 | 7204.4 | 5.06 |
|  | 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 | 24.56 | 7204.66 | 5.4 | 7298.52 | 3.98 |
|  | 18 | 7387.59 | - | 7204.19 | 30.76 | 7207.11 | 26.42 | 7215.88 | 4.65 | 7263.26 | 5.71 |
|  | 19 | 7225.82 | $492.3$ | 7212.85 | 7.31 | 7237.93 | 11.95 | 7200.01 | 7.8 | 7205.6 | 2.73 |
|  | 20 | 7322.56 | 491.21 | 7201.6 | 9.28 | 7208.83 | 22.32 | 7208.94 | 7.43 | 7280.75 | 4.61 |
| $U$00000inU00 | 0 | 6770.51 | 0 | 7200.01 | 12.7 | 558.21 | 0 | 7200 | 10.08 | 7210.42 | 11.28 |
|  | 1 | 3091.06 | 0 | 3114.23 | 0 | 4920.99 | 0 | 7200 | 2.44 | 857.21 | 0 |
|  | 2 | 1616.77 | 0 | 7200.01 | 10.85 | 2130.94 | 0 | 6143.24 | 0 | 1781.93 | 0 |
|  | 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 | 0 | 7200.48 | 2.65 | 7213.04 | 3.08 |
|  | 7 | 4139 | 0 | 7200.09 | 3.37 | 7200.19 | 5.97 | 7200.12 | 11.56 | 7211.26 | 3.06 |
|  | 8 | 1675.23 | 0 | 7137.57 | 0 | 7200 | 4.55 | 1339.93 | 0 | 7210.93 | 4.36 |
|  | 9 | 7200.01 | 2.71 | 7200.89 | 4.66 | 7220.35 | 2.46 | 5118.94 | 0 | 5950.55 | 0 |
|  | 10 | 5398.76 | 0 | 7204.92 | 4.88 | 2440.07 | 0 | 7202.37 | 2.81 | 7223.46 | 3.79 |
|  | 11 | 1450.75 | 0 | 4227.63 | 0 | 7248.39 | 6.67 | 1971.96 | 0 | 4114.18 | 0 |
|  | 12 | 5312.07 | 0 | 7201.12 | 7.58 | 7222.57 | 3.29 | 7206.24 | 4.21 | 7229.78 | 4.14 |
|  | 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 | - | 7203.77 | 2.23 | 7201.91 | 10.71 | 7200.28 | 4.6 | 7204.16 | 2.46 |
|  | 16 | 7200.93 | 3.47 | 7291.94 | 9.6 | 7205.9 | 11.68 | 7208.51 | 2.89 | 7237.53 | 4.13 |
|  | 17 | 7316.37 | - | 7200.67 | 12.7 | 7277.25 | 8.76 | 7133.3 | 0 | 5487.71 | 0 |
|  | 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 |


[^0]:    Grit Claßen
    Lehrstuhl II für Mathematik and UMIC Research Centre, RWTH Aachen University, 52056
    Aachen, Germany
    Tel.: +49-241-8020753
    Fax: +49-241-8022730
    E-mail: classen@umic.rwth-aachen.de
    Corresponding author
    Arie M.C.A. Koster
    Lehrstuhl II für Mathematik, RWTH Aachen University, 52056 Aachen, Germany
    E-mail: koster@math2.rwth-aachen.de
    Anke Schmeink
    UMIC Research Centre, RWTH Aachen University, 52056 Aachen, Germany
    E-mail: schmeink@umic.rwth-aachen.de

