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Some Structural and Geometric Properties of Two-Connected Steiner Networks

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Abstract

We consider the problem of constructing a shortest Euclidean 2-connected Steiner network (SMN) for a set of terminals. This problem has natural applications in the design of survivable communication networks. A SMN decomposes into components that are full Steiner trees. Winter and Zachariasen proved that all cycles in SMNs with Steiner points must have two pairs of consecutive terminals of degree 2. We use this result and the notion of reduced block-bridge trees of Luebke to show that no component in a SMN spans more than approximately one-third of the terminals. Furthermore, we show that no component spans more than two terminals on the boundary of the convex hull of the terminals; such two terminals must in addition be consecutive on the boundary of this convex hull. Algorithmic implications of these results are discussed.

Keywords: Survivable networks; Euclidean 2-connected Steiner networks; full Steiner trees.

1 Introduction

The Euclidean Steiner tree problem asks for a shortest possible network spanning a set $Z$ of $n$ terminals in the plane. The solution is a tree, referred to as a Steiner minimal tree (SMT). Apart from the terminals, SMTs may contain additional, so-called Steiner points, where exactly three edges meet at 120° angles. SMTs are unions of full Steiner trees spanning subsets of terminals all having degree 1.

When the objective is to design low cost survivable networks, the problem of constructing Euclidean 2-connected Steiner minimum networks in the plane (SMNs) arises. Since a 2-edge-connected minimum-length network necessarily is 2-vertex-connected when the distance function is a metric (Frederickson & Ja'Ja 1982), we use the shorthand 2-connected in the following.

SMNs have been studied by Hsu and Hu (1998), Luebke and Provan (2000), Luebke (2002) and Winter and Zachariasen (2005). Luebke and Provan (2000) proved that the problem is NP-hard and gave a number of structural properties of SMNs. Luebke (2002) introduced the notion of (reduced) block-bridge trees that will play an essential role in this paper. Winter and Zachariasen (2005) proved that all cycles in SMNs with Steiner points must have pairs of consecutive terminals of degree 2.

2 Basic Properties

Let $Z$ be a set of $n$ terminals in the Euclidean plane. The 2-connected Euclidean Steiner tree problem is to find a minimum length 2-connected network $N(Z)$ spanning $Z$ and possibly additional, so called Steiner points. If $Z$ is obvious from the context, we denote $N(Z)$ by $N$.

![Figure 1: SMN with 2 non-trivial FSTs of 3 terminals each.](image)

The paper is organized as follows. In Section 2 we formally define the problem and outline some basic properties of SMNs. In Section 3 we discuss reduced block-bridge trees. In Section 4 we show how the properties of the reduced block-bridge trees for SMNs can be used to bound the size of full Steiner trees. Properties of SMNs related to the boundaries of convex hulls of terminals are discussed in Section 5. Algorithmic implications of these results are discussed in Section 6. Concluding remarks are given in Section 7.
GeoSteiner uses an elaborate branch-and-cut approach to identify FSTs of the superset whose concatenation yields a SMT. Problem instances with up to 10000 terminals can be solved within reasonable amount of time.

The same approach can be used to find SMNs if the connectivity constraints in the integer programming model for the concatenation phase are appropriately modified. While this modification is straightforward, the real problem occurs in the first phase where FSTs are generated. Some of the very powerful geometric test that work for the SMTs, do not apply in the 2-connected case.

The notion of a chord-path was introduced in (Winter & Zachariasen 2005). Let $G$ denote an undirected graph and let $H$ be a cycle in $G$. A chord-path between two distinct vertices $u$ and $v$ on $C$ is a path between $u$ and $v$ in $G$ that shares no interior vertices with $C$. We proved the following structural results.

**Theorem 1** Any chord-path in a SMN must have a pair of consecutive terminals of degree 2 in its interior.

**Corollary 1** Suppose that a SMN has vertices of degree 3. Each of its cycles has two pairs of consecutive terminals of degree 2 separated by vertices of degree 3.

3 Reduced Block-Bridge Trees

Let $H$ be an undirected connected graph. The block-bridge tree $H_B$ of $H$ is a tree obtained by contracting each block (i.e., each 2-connected component) to a vertex (Figures 2a and 2b). The reduced block-bridge tree $H_R$ of a connected graph $H$, is obtained from the block-bridge tree $H_B$ of $H$ by replacing each simple path (with interior vertices of degree two) by an edge (Figure 2c). Luebke (2002) introduced reduced block-bridge trees and gave a proof of Theorem 2 in her Ph.D. thesis; here we present a modified and shorter version of the proof.

Given a SMN $N$ of $Z$ and one of its FSTs $F$, we let $N \setminus F$ denote the graph obtained by deleting from $N$ all interior vertices and all edges of $F$.

**Lemma 1** Let $F$ be an FST in an SMN $N$ of $Z$. $H = N \setminus F$ is connected.

**Proof.** Suppose that $H$ is disconnected. Let $u$ and $v$ be two vertices of $H$, each in a different component of $H$. Since $N$ is 2-connected, it contains two disjoint paths $P$ and $P'$ between $u$ and $v$. Let $C$ denote the cycle created by $P$ and $P'$. Both $P$ and $P'$ must go through $F$. Since $F$ is a tree with no terminals in its interior, $C$ has a terminal-free chord-path. This contradicts Theorem 1.

In the remainder of this paper, we let $H_B$ denote the block-bridge tree of $H = N \setminus F$, and $H_R$ the reduced block-bridge tree of $H$.

Consider an edge $e$ of an arbitrary tree $T$. When $e$ is removed, $T$ breaks down into 2 subtrees, $T_1^e$ and $T_2^e$. Let $S_1^e$ and $S_2^e$ denote the leaves in $T_1^e$ and $T_2^e$, respectively. The pair of sets $S^e = (S_1^e, S_2^e)$ is referred to as a split of $T$ by the edge $e$. It is clear that splits generated by different edges of the same tree are different. It is also well-known that two trees with the same set of leaves (and with no vertices of degree 2) are isomorphic if and only if their edges generate the same splits (Semple & Steel 2003).

**Lemma 2** Let $F$ be an FST in a SMN $N$. There is a one-to-one correspondence between the terminals of $F$ and the leaves of $H_R$, such that each terminal in $F$ is contracted to a distinct leaf in $H_R$.

**Proof.** First we prove the result for the block-bridge tree $H_B$ and then we extend the result to the reduced block-bridge tree $H_R$.

Suppose that two distinct terminals $t_1$ and $t_2$ of $F$ are contracted to the same vertex $v$ of $H_B$. Terminals $t_1$ and $t_2$ are therefore on a cycle $C$ in $H$ (Figure 3a). The path connecting $t_1$ and $t_2$ in $F$ is a terminal-free chord-path of $C$, contradicting Theorem 1. Thus at most one terminal of $F$ is contracted to a vertex in $H_B$.

Suppose that $v$ is a leaf in $H_B$, and no terminal of $F$ is contracted to it (Figure 3b). This is only possible if there is a bridge in $N$, contradicting the assumption that $N$ is 2-connected.

Suppose that $v$ is a non-leaf of $H_B$ and that a terminal $t$ of $F$ is contracted to $v$. $H_B$ is a tree. There are therefore two paths in $H_B$, both starting at $v$ but otherwise disjoint, one through edge $f_1$ and the other through edge $f_2$, ending in leaves $v_1$ and $v_2$ (Figure 3c). Consequently, there must be terminals $t_1$ and $t_2$ in $H$ contracted to $v_1$ and $v_2$ respectively. Since the part of $H$ contracted to $v$ in $H_B$ is 2-connected (with special case where the contracted part consists of $t$ alone), there is a path in $H$ from $t_1$ to $t_2$ going through $t$. Since $F$ is also a tree, there must be a path in $F$ between $t_1$ and $t_2$. The cycle composed by these two paths has a terminal-free chord-path, a contradiction.

When going from $H_B$ to $H_R$, every leaf is preserved. All such vertices contain exactly one terminal from $F$, finishing the proof of the lemma.

**Theorem 2** Let $F$ be an FST in a SMN $N$. $F$ and $H_R$ are isomorphic.

**Proof.** Let $N_R$ denote the union of $F$ and $H_R$ (where the terminals in $F$ have been identified with the corresponding leaves $H_R$). Consider an arbitrary edge

![Figure 2: Reduced block-bridge tree construction.](image-url)
implies that generated by the matched edges are the same. This consequence, the split generated by every pair of matched edges leaves, pair of splits in a tree (with no vertices of degree 2) is unique.

one bridge \( e \) exists 2 paths between \( u \) and \( v \) that are vertex-disjoint in \( R \). Suppose that \( P \) avoids \( C \), there is a corresponding path \( P' \) in \( B \) that contains at least 3 terminals. Since these vertices must have degrees less than 4, \( u_1, v_1, u'_1, v'_1 \) must be mutually different. No matter in what order they appear on \( C \), there always will exist 2 paths between \( u \) and \( v \) in \( N \) that are vertex-disjoint in \( B \) (follow \( P \) and \( P' \) from \( u \) until reaching \( C \) at \( u_1 \) and \( u'_1 \), reach \( v_1 \) and \( v'_1 \) through disjoint parts of \( C \) and continue toward \( v \) ). The edge-disjoint paths \( R_{uv} \) and \( R'_{uv} \) can show several vertices. We argued so far that there are paths \( P_{uv} \) and \( P'_{uv} \) in \( N \) that are vertex-disjoint in a tree corresponding to a shared vertex. Hence, there exist paths \( P_{uv} \) and \( P'_{uv} \) that are vertex-disjoint in all these blocks. Such \( P_{uv} \) and \( P'_{uv} \) will form a cycle with \( e \) as its chord-path, a contradiction.

The new graph remains 2-connected and due to the triangle inequality it is shorter, a contradiction. It follows that \( H_f \) must contain at least one terminal in its interior. \( F \) has 2m - 3 edges. Since \( F \) and \( R \) are isomorphic, \( H_R \) also has 2m - 3 edges. Each of these edges corresponds to a subgraph of \( H \) containing at least one terminal. As a consequence, \( N \) contains at least 3m - 3 terminals (m of them belonging to \( F \)). Hence, \( n \geq 3m - 3 \) and it follows that \( \lfloor n/3 \rfloor + 1 \) is an upper bound on the number of terminals in any FST of \( N \).

5 Border Terminals

Let \( CH(Z) \) denote the convex hull of \( Z \). A terminal is called a border terminal if it is on the boundary of \( CH(Z) \). Otherwise it is called an inner terminal. Two border terminals are said to be neighbors if they share a boundary edge of \( CH(Z) \).

**Lemma 3** If \( N \) contains edge-disjoint paths \( P_1, P_2 \) and \( P_3 \) beginning in a degree 3 vertex \( v \) and ending in border terminals \( z_1, z_2 \) and \( z_3 \), then one of these paths contains a chord-path.

**Figure 3: Impossible contractions.**
sumption that consecutive terminals. But this contradicts the assumption that contains a chord-path. In particular, it contains 2 otherwise.

P v

Let 12

Lemma 4 If 1 contains a path P between two border terminals, and there is at least one terminal on each side of P, then P contains a chord-path.

Proof. Let 1 and 2 be two terminals on opposite sides of P. Since 1 is 2-connected, there exist two disjoint paths 1 and 2 from 1 to 2. Let u and u' denote the intersections of 1 and 2 with P; these intersections can always be selected such that the part of 1 between u and u' is disjoint from both 1 and 2. This portion of P is a chord-path for the cycle formed by 1 and 2.

Theorem 4 No FST 1 of 1 contains more than 2 border terminals. Furthermore, if 1 spans 2 border terminals, they must be neighbors.

Proof. The theorem is trivial if n ≤ 3, so let n ≥ 4 (where n is the number of terminals spanned by 1). Suppose that 1 spans 3 border terminals 1, 2, 3. Let e denote the Steiner point of 1 where the paths 1, 2 and 3 from 1, 2 and 3 all meet. None of these paths contains a terminal and therefore cannot contain a chord-path. This contradicts Lemma 3.

Assume therefore that 1 spans 2 border terminals 1 and 2 and that they are not neighbors. Let P denote the unique path between 1 and 2 in 1. Since 1 and 2 are not neighbors, then there are two other border terminals separated by P. By Lemma 4, P contains a chord-path. In particular, it contains 2 consecutive terminals. But this contradicts the assumption that P is in the FST 1.

Let 1 be an FST in N(1). Let 1 denote the number of terminals in 1. Let 1 denote the number of border terminals in 1 and let i denote the number of inner terminals in 1. Finally, let i be the number of terminals in the interior of CH(1).

Theorem 5 1 + 2i - i ≤ 2.

Proof. If 1 = 2, then by a straightforward analysis of three cases (1 = 0, 1, 2), the theorem holds.

We therefore assume that 1 ≥ 3. By Theorem 4, 1 ≤ 2 and therefore i ≥ 1. Let 1, 2, ..., 1 denote the inner terminals of 1. Let 1, 1, ..., 1 denote FSTs, other than 1, containing 1, 2, ..., 1, respectively. These FSTs must be pairwise disjoint and they each share exactly one terminal with 1. Otherwise 1 would contain a cycle with 2 terminals, contradicting Corollary 1.

Let 1 denote the union of 1, 1, ..., 1. G is a tree. The number of terminals spanned by 1 is at least 2i. The number of border terminals spanned by 1 is therefore at least 1 + 2i - i. Suppose that 1 has 3 border terminals 1, 2 and 3. Since 1 is a tree, there must be a vertex v in 1 where otherwise disjoint paths from 1, 2 and 3 meet. By Lemma 3, one of these paths contains a chord-path in 1. In particular, such a path must contain 2 consecutive interior terminals of degree 2. But this contradicts the manner in which 1 was constructed. The claim follows.

Theorem 6 1 ≤ 2 + |i/2|

Proof. Since 1 = i + b, Theorem 5 gives 1 ≤ 1 + 1 + 2i - i. By Theorem 4, 1 ≤ 2 and 1 ≤ 2 + |i/2|.

Corollary 2 SMNs for problem instances with all but at most one terminal on the boundary of CH(1) contain no Steiner points.

6 Pruning Applications

Equilateral points are defined recursively as follows. A terminal t is an equilateral point based on t. Let a be an equilateral point based on a subset of terminals Za and let b be an equilateral point based on a subset of terminals Zb. If Za ∩ Zb = ∅, then the equilateral point eab based on Za ∪ Zb is defined as the third corner of the equilateral triangle with ab as one of its sides and with eab to the right of the line through a and b when looking from a (Figure 6a). Note that eab ∉ Za ∪ Zb.

Equilateral points are building blocks of FSTs during the generation part of the two-phase algorithm for SMTs and SMNs. Every FST 1 spanning a subset of terminals Ze and a closing terminal t, t ∉ Ze, is completely determined by an appropriate equilateral point e based on Ze. Furthermore, the length of 1 is equal to the length of the Simpson line connecting e with t. The locations of the Steiner point adjacent to t is the intersections of the Simpson line with the circle circumscribing the equilateral triangle defining e (Figure 6b). The locations of other Steiner points is determined recursively with the earlier determined Steiner points acting as closing terminals.

It follows that FSTs can be generated by the enumeration of all equilateral points closed by appropriate terminals. Many of these equilateral points can be
pruned away as they violate 120° angle requirement between edges meeting at Steiner points or they lead to long FSTs that cannot appear in an optimal solution. The reader is referred to (Warne et al. 2000) for a more detailed discussion of equilateral points and their role in the construction of FSTs.

The upper bound on the number of terminals in FSTs of an SMN obtained in Section 5 can be used to prune many other equilateral points. Let a and b denote two equilateral points based on disjoint subsets of terminals $Z_a$ and $Z_b$. Let e be an equilateral point based on $Z_e = Z_a \cup Z_b$. Let $b_{Z_e}$ and $i_{Z_e}$ denote the number of border terminals and interior terminals, respectively, that e is based on. It follows immediately from Theorem 5 that e can be pruned away if $b_{Z_e} > 2$. Furthermore, if $b_{Z_e} = 1$ and $b_{Z_e} = 1$, then e needs to be constructed only if the two border terminals are neighbors on $CH(Z)$.

**Lemma 5** If $b_{Z_e} = 2$ and $i_{Z_e} > i/2 - 1$ then $e_{ab}$ can be pruned away.

**Proof.** Any FST $F$ involving e must include a terminal t not in $Z_e$. The terminal t cannot be a border terminal since $Z_e$ already contains two border terminals. Hence, t must be an inner terminal, and $i_F \geq i_{Z_e} + 1$. Then

$$b_F + 2i_F - i \geq 2 + 2i_{Z_e} + 2 - i > 2 + i - i = 2$$

where we use the assumption $2i_{Z_e} + 2 > i$ in the second inequality — contradicting Theorem 5. 

**Lemma 6** If $b_{Z_e} + 2i_{Z_e} - i > 1$ then $e_{ab}$ can be pruned away.

**Proof.** Closing such equilateral point e by a terminal (border or inner terminal) will cause the inequality of Theorem 5 to be violated.

The above pruning tests are applied to equilateral points. Each such equilateral point can be closed by any terminal $t \in Z \setminus Z_e$. Such closures may permit pruning away some of the FSTs (even though the final equilateral point could not be pruned away). This is for example the case if t is a border terminal and $b_v = 2$ or if t is a border terminal, $b_v = 1$ and the two border terminals are not neighbors on $CH(Z)$. This latter test in particular indicates that edges connecting border terminals can appear in SMNs only if the terminals are neighbors on $CH(Z)$. Finally, we remark that every FST $F$ has to satisfy the inequality of Theorem 5.

7 Concluding Remarks

We presented some new structural properties of SMNs. The bound on the size of full Steiner trees can be used in a straightforward manner. FSTs are generated during the first phase of the algorithm in non-decreasing order of the number of terminals they span. So the generation can be cut off when the number of terminals gets beyond $[n/3] + 1$. The properties based on the convex hull of the terminals can be used to obtain new criteria for pruning equilateral points and FSTs. These criteria will in particular be very powerful in connection with problem instances where the number of interior terminals is small. For example, problem instances with 8 inner terminal will only involve FSTs spanning at most 6 terminals. Many FSTs for such problem instances will be pruned away as they can contain at most 2 border terminals. Furthermore, if FSTs contain 2 border terminals, then they have to be neighbors on $CH(Z)$.

References


Figure 6: Constructing a FST using equilateral points.