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Some Structural and Geometric Properties of
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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.

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.

2 Basic Properties

Let $Z$ be a set of $n$ terminals in the Euclidean plane. The 2-connected Euclidean Steiner network 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 $N$.

Hsu and Hu (1998), Luebke and Provan (2000) and Luebke (2002) proved several properties of SMNs. In particular, all Steiner points are incident with three edges meeting at 120° angles (as for the Euclidean Steiner tree problem in the plane). Furthermore, no cycle consists entirely of Steiner points. As a consequence, SMNs are unions of full Steiner trees (FSTs), in which all terminals are leaves and all Steiner points are interior vertices (Figure 1). This important result implies that GeoSteiner, the 2-phase exact algorithm for the determination of SMTs in the plane (Warne, Winter & Zachariasen 2000) can be adapted to find SMNs. GeoSteiner in its first phase generates a superset of FSTs of a SMT. Powerful geometric tests based on non-trivial properties of FSTs permit to keep this superset very small. In the second phase,
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 $C$ 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, $T_e^+$ and $T_e^-$. Let $S_e^+$ and $S_e^-$ denote the leaves in $T_e^+$ and $T_e^-$, respectively. The pair of sets $S_e = (S_e^+, S_e^-)$ 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
e ∈ F. We will first show that NR \ e has a unique bridge f located in HR.

Let u and v denote the end-vertices of e. Assume that there are 2 vertex-disjoint paths between u and v in NR \ e (Figure 4a). Then there exists a cycle in N with e being its terminal-free chord-path, a contradiction.

Assume next that there are 2 edge-disjoint (but not vertex-disjoint) paths Ruv and R′uv between u and v of HR sharing some vertex z (Figure 4b). The vertex z cannot correspond to a single vertex in H; its degree in H and hence in N would then be at least 4, a contradiction. The vertex z must therefore corresponds to a contracted block B of H. Since Ruv is a path in HR, there is a corresponding path Puw in N \ e. Suppose that Puw enters block B through a vertex u1 and leaves B through a vertex e1. If u1 = e1, then there exists a path Puw′ which is vertex-disjoint with Puw in B (otherwise u1 = e1 would have degree 4 in N \ e). If u1 ≠ e1, let C be a cycle in B through the part of Puw between u1 and e1. If Puw′ avoids C, then Puw and Puw′ are vertex-disjoint in B. Assume that Puw enters C through a vertex u′1 and leaves C through a vertex e′1. Since these vertices must have degrees less than 4, u1, e1, u′1 and e′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 \ e that are vertex-disjoint in B (Figure 4c). The edge-disjoint paths Ruv and R′uv can share several vertices. We argued so far that there are paths Puw and Puw′ in N \ e that are vertex-disjoint in a block corresponding to a shared vertex. Hence, there exist paths Puw and Puw′ that are vertex-disjoint in all these blocks. Such Puw and Puw′ will form a cycle with e as its chord-path, a contradiction.

We have shown so far that NR \ e contains at least one bridge f. Since F and NR are trees sharing their leaves, f must be located in HR. We will now show that f is unique. NR \ {e, f} is disconnected. As a consequence, the split generated by e in F must be the same as the split generated by f in HR. Since no pair of splits in a tree (with no vertices of degree 2) is the same (Semple & Steel 2003), it follows that f is unique.

It can be shown in a similar manner that for any f′ ∈ HR, the graph HR \ f′ contains a unique bridge e′ located in F.

We proved that there is a unique perfect matching between edges of F and edges of HR such that for every pair of matched edges e ∈ F and f ∈ HR, e is a bridge in NR \ f if and only if f is a bridge in HR \ e. Since F and HR share their leaves, the splits generated by the matched edges are the same. This implies that F and HR are isomorphic.

4 Size of Full Steiner Trees

In this section we use reduced block-bridge trees to obtain an upper bound on the number of terminals in FSTs of a SMN. Such a bound can be used to make the generation phase of the exact algorithm more efficient. It also influences the concatenation phase as the number of FSTs becomes smaller.

Theorem 3 A SMN N spanning u terminals has no FST spanning more than \( \lceil n/3 \rceil + 1 \) terminals.

Proof. Let F denote an FST of N. Let m denote the number of terminals in F. Let H, HR and NR be as defined in Section 3.

Let e ∈ F. By Lemma 2, there is a unique edge f ∈ HR such that e is a bridge in NR \ f and f is a bridge in N \ e. Furthermore, NR \ {e, f} consists of two 2-connected components.

Let Hf denote the subgraph of H contracted to the edge f ∈ HR. Hf can be viewed as a sequence of 2-connected components. Suppose that Hf has no interior 2-connected components or terminals in this sequence. Hence, f corresponds to an edge in H. The removal of e and f from HR leaves two 2-connected components. But this implies that the removal of e and f from N also leaves two 2-connected components, contradicting the fact that deleting any pair of edges of an SMN will leave a bridge in one of the resulting components (Monma, Munson & Pulleyblank 1990).

Suppose next Hf has an interior 2-connected component and that it contains no terminal. Then such a component can be replaced in H by a single edge. The new graph remains 2-connected and due to the triangle inequality it is shorter, a contradiction.

It follows that Hf must contain at least one terminal in its interior. F has 2m − 3 edges. Since F and HR are isomorphic, HR 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 ≥ 3m − 3 and it follows that \( \lceil n/3 \rceil + 1 \) 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 P1, P2 and P3 beginning in a degree 3 vertex v and ending in border terminals z1, z2 and z3, then one of these paths contains a chord-path.
Proof. Since $N$ is 2-connected, there exists a path $P_{23}$ connecting $z_2$ and $z_3$, but otherwise disjoint from $P_1$ and $P_2$. $P_{23}$ either avoids $P_1$ or hits $P_1$ at a some vertex.

If $P_{23}$ avoids $P_1$ (Figure 5a), then there must be a path $P_{12}$ from $z_1$ to $z_2$ that is disjoint from $P_1$ and $P_2$. If $P_{12}$ avoids $P_1$ then $P_2$ is a chord-path for the cycle formed by $P_{12}, P_{23}, P_3$ and $P_2$. If $P_{12}$ hits $P_1$, let $w$ be the intersection that is closest to $v$. The portion of $P_1$ between $v$ and $w$ is a chord-path for the cycle formed by $P_{12}, P_{23}, P_3$ and $P_1$. (Note that $v \neq w$; otherwise $N$ would have a vertex of degree 4.)

If $P_{23}$ hits $P_1$ (Figure 5b), let $u$ be the intersection that is closest to $v$. The portion of $P_1$ between $u$ and $v$ is a chord-path for the cycle formed by $P_{23}, P_3$ and $P_2$.

Lemma 4 If $N$ 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 $z_1$ and $z_2$ be two terminals on opposite sides of $P$. Since $N$ is 2-connected, there exist two disjoint paths $P_{12}$ and $P_{13}$ from $z_1$ to $z_2$. Let $u$ and $u'$ denote the intersections of $P_{12}$ and $P_{13}$ with $P$; these intersections can always be selected such that the part of $P_1$ between $u$ and $u'$ is disjoint from both $P_{12}$ and $P_{13}$. This portion of $P$ is a chord-path for the cycle formed by $P_{12}$ and $P_{13}$.

Theorem 4 No FST $F$ of $N$ spans more than 2 border terminals. Furthermore, if $F$ spans 2 border terminals, they must be neighbors.

Proof. The theorem is trivial if $n \leq 3$, so let $n \geq 4$ (where $n$ is the number of terminals spanned by $N$). Suppose that $F$ spans 3 border terminals $z_1, z_2, z_3$. Let $e$ denote the Steiner point of $F$ where the paths $P_1, P_2$ and $P_3$ from $z_1, z_2$ and $z_3$ meet. None of these paths contains a terminal and therefore cannot contain a chord-path. This contradicts Lemma 3.

Assume therefore that $F$ spans 2 border terminals $z_1$ and $z_2$ and that they are not neighbors. Let $P$ denote the unique path between $z_1$ and $z_2$ in $F$. Since $z_1$ and $z_2$ 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 $F$.

Let $F$ be an FST in $N(Z)$. Let $z_F$ denote the number of terminals in $F$. Let $b_F$ denote the number of border terminals in $F$ and let $i_F$ denote the number of inner terminals in $F$. Finally, let $i$ be the number of terminals in the interior of $CH(Z)$.

Theorem 5 $b_F + 2i_F - i \leq 2$.

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

We therefore assume that $z_F \geq 3$. By Theorem 4, $b_F \leq 2$ and therefore $i_F \geq 1$. Let $z_1, z_2, \ldots, z_{i_F}$ denote the inner terminals of $F$. Let $F_1, F_2, \ldots, F_{i_F}$ denote FSTs, other than $F$, containing $z_1, z_2, \ldots, z_{i_F}$, respectively. These FSTs must be pairwise disjoint and they each share exactly one terminal with $F$. Otherwise $N$ would contain a cycle with 2 terminals, contradicting Corollary 4.

Let $G$ denote the union of $F, F_1, F_2, \ldots, F_{i_F}$. $G$ is a tree. The number of terminals spanned by $G$ is at least $2i_F$. The number of border terminals spanned by $G$ is therefore at least $b_F + 2i_F - i$. Suppose that $G$ has 3 border terminals $z_1, z_2$ and $z_3$. Since $G$ is a tree, there must be a vertex $v$ in $G$ where otherwise disjoint paths from $z_1, z_2$ and $z_3$ meet. By Lemma 3, one of these paths contains a chord-path in $N$. In particular, such a path must contain 2 consecutive interior terminals of degree 2. But this contradicts the manner in which $G$ was constructed. The claim follows.

Theorem 6 $z_F \leq 2 + \lfloor i/2 \rfloor$.

Proof. Since $z_F = i_F + b_F$, Theorem 5 gives $z_F \leq 1 + b_F/2 + i/2$. By Theorem 4, $b_F \leq 2$ and $z_F \leq 2 + \lfloor i/2 \rfloor$.

Corollary 2 SMNs for problem instances with all but at most one terminal on the boundary of $CH(Z)$ 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 $Z_a$ and let $b$ be an equilateral point based on a subset of terminals $Z_b$. If $Z_a \cap Z_b = \emptyset$, then the equilateral point $e_{ab}$ based on $Z_a \cup Z_b$ is defined as the third corner of the equilateral triangle with $ab$ as one of its sides and with $e_{ab}$ to the right of the line through $a$ and $b$ when looking from $a$ (Figure 6a). Note that $e_{ab} \neq e_{ba}$.

Equilateral points are building blocks of FSTs during the generation part of the two-phase algorithm for SMTs and SMNs. Every FST $F$ spanning a subset of terminals $Z_e$ and a closing terminal $t$, $t \notin Z_e$, is completely determined by an appropriate equilateral point $e$ based on $Z_e$. Furthermore, the length of $F$ is equal to the length of the Simpson line connecting $e$ with $t$. The locations of the Steiner point adjacent to $t$ is the intersection of the Simpson line with the circle circumscribing the equilateral triangle defined by $e$ (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
Lemma 5 If $b_z = 2$ and $i_z > i/2 - 1$ then $e_{ab}$ can be pruned away.

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

$$b_F + 2i_F - i \geq 2 + 2i_z + 2 - i > 2 + i - i = 2$$

where we use the assumption $2i_z + 2 > i$ in the second inequality — contradicting Theorem 5.

Lemma 6 If $b_z + 2i_z - i > 1$ 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 $t \in Z \setminus Z_z$. 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 $b_t = 2$ or if $t$ is a border terminal, $b_t = 1$ 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 $\lfloor n/3 \rfloor + 1$. 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.