

Solving QAP with large size 10 facilities and 10 locations

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Abstract

The object of the QAP is to allocate a set of locations to a set of facilities, where the cost is the function of the flow and the distance among the facilities. The main objective of QAP is to minimize the cost by assigning each facility to a location where the costs is the sum of all possible flow- distance products. In this work we applied QAP to solve several problems with diverse number of flows, especially the problem with 10 facilities and 10 locations.

Keywords: Quadratic assignment. Facilities planning. Permutation matrices. Position theory.

INTRODUCTION

In position theory, QAP (quadratic assignment problem) is considered as a well-known problem, it was suggested by Koopmans and Beckmaun in the fifties of the last century as a mathematical model to locate set of indivisible economic activities [1]. Since that, many papers have been introduced to solve QAP. In 1961 [2], Steinberg employed it to minimize the number of connections between components in a backboard wiring. In 1968 [3], Nugent et al. introduced an experimental comparison of techniques for the assignment of facilities to locations. In 2003 [4], Anstreicher introduced a new technique to solve it. In recent years many authors working on a new techniques for assignment problem, for example, in 2020, Hussein and Shiker introduced several papers to solve it [5- 7].

Lawler [8] introduced the following general type of QAP :

$$\text{QAP} = \min \sum_{i,j,k,l} d_{ijkl} x_{ij} x_{kl} \quad (1)$$

s.t. $x \in \varphi$,

where φ represents the set of $n \times n$ permutation matrices. As it show from (1), the cost of QAP

is the sum of the flow between a pair of facilities multiplied by the distance between their assigned locations over all pairs. In practice a lot of QAPs have restricted “Koopmans-Beckmann” shape that is more constrained, corresponding with $d_{ijkl} = a_{ijkl}$, $i=k$, $j=l$. In the application of a facility venue $x_{ij}=1$ corresponds to facility i being positioned in position j . The flow between installation i and k is a_{ik} , and the distance between sites j and l is b_{jl} .

2. Koopmans and Beckmann formulation [3]

Koopmans and Beckmann introduced the QAP formula.

Definition Let $X=(x_{ij})$ be a matrix with $n \times n$ size. If x_{ij} satisfies:

$$\sum_{i=1}^n x_{ij} = 1, \quad 1 \leq j \leq n \quad (2)$$

$$\sum_{j=1}^n x_{ij} = 1, \quad 1 \leq i \leq n$$

$$x_{ij} \in \{0,1\}, \quad 1 \leq i,j \leq n$$

then X is a permutation matrix. The set of all $n \times n$ permutation matrices is denoted by Π_n .

QAP (A,B) is equivalent to :

$$\sum_{i=1}^n \sum_{j=1}^n \sum_{k=1}^n \sum_{l=1}^n a_{ij} b_{kl} x_{ik} x_{jl} \quad (3)$$

S.t.

$$\sum_{i=1}^n x_{ij} = 1, \quad 1 \leq j \leq n$$

$$\sum_{j=1}^n x_{ij} = 1, \quad 1 \leq i \leq n$$

$$x_{ij} \in \{0,1\}, \quad 1 \leq i, j \leq n$$

(3) is called Koopmans-Beckmann formulation of QAP. If we want to minimize a function over $x_{ij} \leq i, j \leq n$, satisfying (2), we get:

$$\min \sum_{i=1}^n \sum_{j=1}^n c_{ij} x_{ij} \quad (4)$$

S. t.

$$\sum_{i=1}^n x_{ij} = 1, \quad 1 \leq j \leq n$$

$$\sum_{j=1}^n x_{ij} = 1, \quad 1 \leq i \leq n$$

$$x_{ij} \in \{0,1\}, \quad 1 \leq i, j \leq n$$

where $\llbracket C=c \rrbracket_{ij}$ is an $n \times n$ cost matrix.

The framework of solving QAPs

Consider 4 facilities (f) and 4 locations (l) as a problem of facility location. If f2 is assigned to l1, f1 is assigned to l2, f4 is assigned to l3, and f3 is assigned to l4. We can write that as $p=\{2,1,4,3\}$, where p is the permutation, that means f2 is assigned to l1, f1 is assigned to l2, f4 is assigned to l3, and f3 is assigned to l4. Any line between any two facilities shows there is a flow between these two facilities, so that, when the flow is more increasing between any two facilities, the line between them will be more thickness. The authors worked on finding the solutions in variant fields such as optimization, reliability, transportation problems, and so on. For examples, to find the optimal solution of nonlinear systems and optimization problems we used the projection technique [9- 15], trust

region techniques [16- 20], conjugate gradient techniques [21- 24], and line search techniques [25- 28], and some article in reliability [29- 34], but in this work we employed QAP to solve the following examples and get their optimal solutions, these examples beginning from size 4 to the large size 10.

QAP of size 4

Assign each facility (1,2,3,4) to one location (A,B,C,D).

A=1 ,B=2 ,C=3 ,D=4

Optimal Solution =471

Table 1 : Flows between facilities of size 4

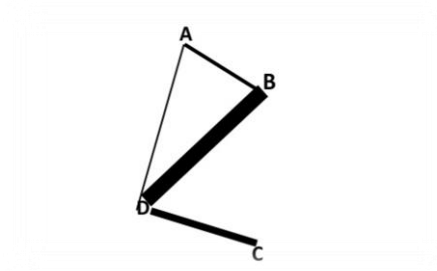
Flows				
	1	2	3	4
1	0	2	0	1
2	2	0	0	4
3	0	0	0	3
4	1	4	3	0

Table 2 : Distance between facilities of size 4

Distance Matrix				
	A	B	C	D
A	0	15	51	51
B	15	0	20	60
C	51	20	0	50
D	51	60	50	0

$$\begin{aligned} &0X_1 + 15X_2 + 51X_3 + 51X_4 \\ &15X_1 + 0X_2 + 20X_3 + 60X_4 \\ &51X_1 + 20X_2 + 0X_3 + 50X_4 \\ &51X_1 + 60X_2 + 50X_3 + 0X_4 \end{aligned}$$

$$\begin{aligned} &0Y_1 + 2Y_2 + 0Y_3 + 1Y_4 \\ &2Y_1 + 0Y_2 + 0Y_3 + 4Y_4 \\ &0Y_1 + 0Y_2 + 0Y_3 + 3Y_4 \\ &1Y_1 + 4Y_2 + 3Y_3 + 0Y_4 \end{aligned}$$



Fig(1): The QAP of size 4

QAP of size 5

Assign each facility (1,2,3,4,5) to one location (A,B,C,D,E).

A=1, B=2, C=3, D=4, E=5

Optimal solution = 312

Table 3 : Distance between facilities of size 5

Distance Matrix					
	A	B	C	D	E
A	0	52	52	90	52
B	52	0	20	52	30
C	52	20	0	40	12
D	90	52	40	0	52
E	52	30	12	52	0

Table 4 : Flows between facilities of size 5

Flows					
	1	2	3	4	5
1	0	0	1	0	2
2	0	0	0	2	0
3	1	0	0	0	0
4	0	2	0	0	1
5	2	0	0	1	0

$$0X_1 + 52X_2 + 52X_3 + 90X_4 + 52X_5$$

$$52X_1 + 0X_2 + 20X_3 + 52X_4 + 30X_5$$

$$52X_1 + 20X_2 + 0X_3 + 40X_4 + 12X_5$$

$$90X_1 + 52X_2 + 40X_3 + 0X_4 + 52X_5$$

$$52X_1 + 30X_2 + 12X_3 + 52X_4 + 0X_5$$

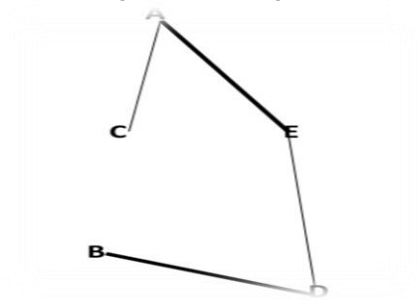
$$0Y_1 + 0Y_2 + 1Y_3 + 0Y_4 + 2Y_5$$

$$0Y_1 + 0Y_2 + 0Y_3 + 2Y_4 + 0Y_5$$

$$1Y_1 + 0Y_2 + 0Y_3 + 0Y_4 + 0Y_5$$

$$0Y_1 + 2Y_2 + 0Y_3 + 0Y_4 + 1Y_5$$

$$2Y_1 + 0Y_2 + 0Y_3 + 1Y_4 + 0Y_5$$



Fig(2): The QAP of size 5

QAP of size 6

Assign each facility (1,2,3,4,5,6) to one location (A,B,C,D,E,F).

A=1, B=2, C=3, D=4, E=5, F=6

Optimal solution = 470

Table 5 : Distance between facilities of size 6

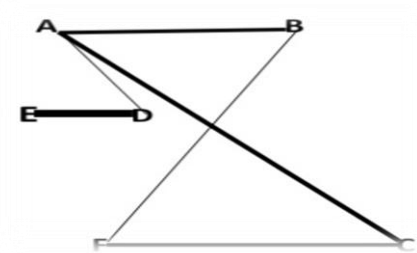
Distance Matrix						
	A	B	C	D	E	F
A	0	42	60	30	20	62
B	42	0	40	20	30	70
C	60	40	0	20	40	50
D	30	20	20	0	22	52
E	20	30	40	22	0	40
F	62	70	50	52	40	0

Table 6 : Flows between facilities of size 6

Flows						
	1	2	3	4	5	6
1	0	2	2	1	0	0
2	2	0	0	0	0	1
3	2	0	0	0	0	2
4	1	0	0	0	3	0
5	0	0	0	3	0	0
6	0	1	2	0	0	0

$$\begin{aligned}
&0X_1 + 42X_2 + 60X_3 + 30X_4 + 20X_5 \\
&\quad + 62X_6 \\
&42X_1 + 0X_2 + 40X_3 + 20X_4 + 30X_5 \\
&\quad + 70X_6 \\
&60X_1 + 40X_2 + 0X_3 + 20X_4 + 40X_5 \\
&\quad + 50X_6 \\
&30X_1 + 20X_2 + 20X_3 + 0X_4 + 22X_5 \\
&\quad + 52X_6 \\
&20X_1 + 30X_2 + 40X_3 + 22X_4 + 0X_5 \\
&\quad + 40X_6 \\
&62X_1 + 70X_2 + 50X_3 + 52X_4 + 40X_5 \\
&\quad + 0X_6
\end{aligned}$$

$$\begin{aligned}
&0Y_1 + 2Y_2 + 2Y_3 + 1Y_4 + 0Y_5 + 0Y_6 \\
&2Y_1 + 0Y_2 + 0Y_3 + 0Y_4 + 0Y_5 + 1Y_6 \\
&2Y_1 + 0Y_2 + 0Y_3 + 0Y_4 + 0Y_5 + 2Y_6 \\
&1Y_1 + 0Y_2 + 0Y_3 + 0Y_4 + 3Y_5 + 0Y_6 \\
&0Y_1 + 0Y_2 + 0Y_3 + 3Y_4 + 0Y_5 + 0Y_6 \\
&0Y_1 + 1Y_2 + 2Y_3 + 0Y_4 + 0Y_5 + 0Y_6
\end{aligned}$$



Fig(3): The QAP of size 6

QAP of size 7

Assign each facility (1,2,3,4,5,6,7) to one location (A,B,C,D,E,F,G).

A=1 ,B=2 ,C=3 ,D=4 ,E=5 ,F=6 ,G=7

Optimal Solution =612

Table 7 : Distance between facilities of size 7

Distance Matrix							
	A	B	C	D	E	F	G
A	0	35	71	99	71	75	41
B	35	0	42	80	65	82	47
C	71	42	0	45	49	79	55
D	99	80	45	0	36	65	65
E	71	65	49	36	0	31	32
F	75	82	79	65	31	0	36

G	41	47	55	65	32	36	0
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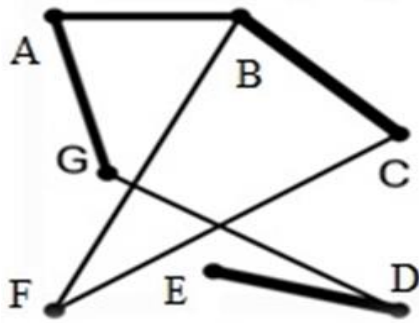
Table 8 : Flows between facilities of size 7

Flows Matrix							
	1	2	3	4	5	6	7
1	0	2	0	0	0	0	2
2	2	0	3	0	0	1	0
3	0	3	0	0	0	1	0
4	0	0	0	0	3	0	1
5	0	0	0	3	0	0	0
6	0	1	1	0	0	0	0
7	2	0	0	1	0	0	0

$$\begin{aligned}
&0X_1 + 35X_2 + 71X_3 + 99X_4 + 71X_5 \\
&\quad + 75X_6 + 41X_7 \\
&35X_1 + 0X_2 + 42X_3 + 80X_4 + 65X_5 \\
&\quad + 82X_6 + 47X_7
\end{aligned}$$

$$\begin{aligned}
&71X_1 + 42X_2 + 0X_3 + 45X_4 + 49X_5 \\
&\quad + 19X_6 + 55X_7 \\
&99X_1 + 80X_2 + 45X_3 + 0X_4 + 36X_5 \\
&\quad + 65X_6 + 65X_7 \\
&71X_1 + 65X_2 + 49X_3 + 36X_4 + 0X_5 \\
&\quad + 31X_6 + 32X_7 \\
&75X_1 + 82X_2 + 19X_3 + 65X_4 + 31X_5 \\
&\quad + 0X_6 + 36X_7 \\
&41X_1 + 47X_2 + 55X_3 + 65X_4 + 32X_5 \\
&\quad + 36X_6 + 0X_7
\end{aligned}$$

$$\begin{aligned}
&0Y_1 + 2Y_2 + 0Y_3 + 0Y_4 + 0Y_5 + 0Y_6 + 2Y_7 \\
&2Y_1 + 0Y_2 + 3Y_3 + 0Y_4 + 0Y_5 + 1Y_6 + 0Y_7 \\
&0Y_1 + 3Y_2 + 0Y_3 + 0Y_4 + 0Y_5 + 1Y_6 + 0Y_7 \\
&0Y_1 + 0Y_2 + 0Y_3 + 0Y_4 + 3Y_5 + 0Y_6 + 1Y_7 \\
&0Y_1 + 0Y_2 + 0Y_3 + 3Y_4 + 0Y_5 + 0Y_6 + 0Y_7 \\
&0Y_1 + 1Y_2 + 0Y_3 + 0Y_4 + 0Y_5 + 0Y_6 + 0Y_7 \\
&2Y_1 + 0Y_2 + 0Y_3 + 1Y_4 + 0Y_5 + 0Y_6 + 0Y_7
\end{aligned}$$



Fig(4): The QAP of size 7

The following example is more complex QAP with larger size =10.

QAP of size 10

Assign each facility (1,2,3,4,5,6,7,8,9,10) to one location (A,B,C,D,E,F,G,H,I,J).

A=1,B=2 ,C=3 ,D=4 ,E=5,F=6 ,G=7 ,H=8 ,I=9 ,J=10

Optimal Solution =2299

Table 9 : Distance between facilities of size 10

	A	B	C	D	E	F	G	H	I	J
A	0	30	62	90	72	70	71	70	31	20
B	30	0	41	70	52	42	53	80	42	42
C	62	41	0	41	12	45	70	52	50	50
D	90	70	41	0	30	33	32	65	70	19
E	72	52	12	30	0	31	30	15	60	53
F	70	42	45	33	31	0	15	32	36	40
G	71	53	70	32	30	15	0	15	53	19
H	70	80	52	65	15	32	15	0	55	24
I	31	42	50	70	60	36	53	55	0	22
J	20	42	50	19	53	40	19	24	22	0

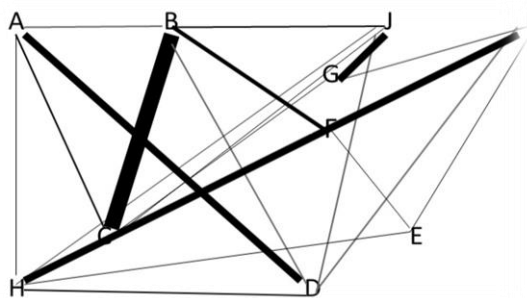
Table 10 : Flows between facilities of size 10

	1	2	3	4	5	6	7	8	9	10
1	0	1	2	4	0	0	0	2	0	0
2	1	0	6	1	0	3	0	0	0	2
3	2	6	0	0	0	0	2	0	0	2
4	4	1	0	0	0	0	1	2	1	0
5	0	0	0	0	0	2	0	1	2	0
6	0	3	0	0	2	0	0	0	0	0
7	0	0	2	1	0	0	0	0	2	4
8	2	0	0	2	1	0	0	0	4	2
9	0	0	0	1	2	0	2	4	0	0
10	0	2	2	0	0	0	4	2	0	0

$$\begin{aligned}
 &0X_1 + 30X_2 + 62X_3 + 90X_4 + 72X_5 \\
 &\quad + 70X_6 + 71X_7 + 70X_8 \\
 &\quad + 31X_9 + 20X_{10} \\
 &30X_1 + 0X_2 + 41X_3 + 70X_4 + 52X_5 \\
 &\quad + 42X_6 + 53X_7 + 80X_8 \\
 &\quad + 42X_9 + 42X_{10} \\
 &62X_1 + 41X_2 + 0X_3 + 41X_4 + 12X_5 \\
 &\quad + 45X_6 + 70X_7 + 52X_8 \\
 &\quad + 50X_9 + 50X_{10} \\
 &90X_1 + 70X_2 + 41X_3 + 0X_4 + 30X_5 \\
 &\quad + 33X_6 + 32X_7 + 65X_8 \\
 &\quad + 70X_9 + 19X_{10} \\
 &72X_1 + 52X_2 + 12X_3 + 30X_4 + 0X_5 \\
 &\quad + 31X_6 + 30X_7 + 15X_8 \\
 &\quad + 60X_9 + 53X_{10} \\
 &70X_1 + 42X_2 + 45X_3 + 33X_4 + 31X_5 \\
 &\quad + 0X_6 + 15X_7 + 32X_8 \\
 &\quad + 36X_9 + 40X_{10} \\
 &71X_1 + 53X_2 + 70X_3 + 32X_4 + 30X_5 \\
 &\quad + 15X_6 + 0X_7 + 15X_8 \\
 &\quad + 53X_9 + 19X_{10}
 \end{aligned}$$

$$\begin{aligned}
&70X_1 + 80X_2 + 52X_3 + 65X_4 + 15X_5 \\
&\quad + 32X_6 + 15X_7 + 0X_8 \\
&\quad + 55X_9 + 24X_{10} \\
&31X_1 + 42X_2 + 50X_3 + 70X_4 + 60X_5 \\
&\quad + 36X_6 + 53X_7 + 55X_8 \\
&\quad + 0X_9 + 22X_{10} \\
&20X_1 + 42X_2 + 50X_3 + 19X_4 + 53X_5 \\
&\quad + 40X_6 + 19X_7 + 24X_8 \\
&\quad + 22X_9 + 0X_{10}
\end{aligned}$$

$$\begin{aligned}
&0Y_1 + 1Y_2 + 2Y_3 + 4Y_4 + 0Y_5 + 0Y_6 + 0Y_7 \\
&\quad + 2Y_8 + 0Y_9 + 0Y_{10} \\
&1Y_1 + 0Y_2 + 6Y_3 + 1Y_4 + 0Y_5 + 3Y_6 + 0Y_7 \\
&\quad + 0Y_8 + 0Y_9 + 2Y_{10} \\
&2Y_1 + 6Y_2 + 0Y_3 + 0Y_4 + 0Y_5 + 0Y_6 + 2Y_7 \\
&\quad + 0Y_8 + 0Y_9 + 2Y_{10} \\
&4Y_1 + 1Y_2 + 0Y_3 + 0Y_4 + 0Y_5 + 0Y_6 + 1Y_7 \\
&\quad + 2Y_8 + 1Y_9 + 0Y_{10} \\
&0Y_1 + 0Y_2 + 0Y_3 + 0Y_4 + 0Y_5 + 2Y_6 + 0Y_7 \\
&\quad + 1Y_8 + 2Y_9 + 0Y_{10} \\
&6Y_1 + 0Y_2 + 3Y_3 + 0Y_4 + 0Y_5 + 2Y_6 + 0Y_7 \\
&\quad + 0Y_8 + 0Y_9 + 0Y_{10} \\
&0Y_1 + 0Y_2 + 2Y_3 + 1Y_4 + 0Y_5 + 0Y_6 + 0Y_7 \\
&\quad + 0Y_8 + 2Y_9 + 4Y_{10} \\
&2Y_1 + 0Y_2 + 0Y_3 + 2Y_4 + 1Y_5 + 0Y_6 + 0Y_7 \\
&\quad + 0Y_8 + 4Y_9 + 2Y_{10} \\
&0Y_1 + 0Y_2 + 0Y_3 + 1Y_4 + 2Y_5 + 0Y_6 + 2Y_7 \\
&\quad + 4Y_8 + 0Y_9 + 0Y_{10} \\
&0Y_1 + 2Y_2 + 2Y_3 + 0Y_4 + 0Y_5 + 0Y_6 + 4Y_7 \\
&\quad + 2Y_8 + 0Y_9 + 0Y_{10}
\end{aligned}$$



Fig(5): The QAP of size 10

Conclusion

Until now, QAP is considered as most difficult combinatorial optimization problems, however, many researchers are working on it because of its many day life applications. The remarkable and amazing development in programming and computing processes makes it easy to work with QAP in spite of the hardness of dealing with it.

In this work we employed QAP to find the optimal solution for several examples with small size and large size of facilities, and then we drew the solutions figures.

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