Uncertain Quadratic Minimum Spanning Tree Problem

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Abstract

The quadratic minimum spanning tree problem is to find a spanning tree on a graph that minimizes a quadratic objective function of the edge weights. In this paper, the quadratic minimum spanning tree problem is concerned on the graph with edge weights being assumed as uncertain variables. The notion of the uncertain quadratic α-minimum spanning tree is introduced using the uncertain chance constraints. It is shown in this paper that the problem of finding an uncertain quadratic α-minimum spanning tree can be handled in the framework of the deterministic quadratic minimum spanning tree problem.

Keywords: Quadratic minimum spanning tree, uncertainty theory, network optimization, chance-constrained programming

1 Introduction

The minimum spanning tree problem is to find a spanning tree on a graph of which the total edge weight is smallest. As one of the most important network optimization problems, the minimum spanning tree problem has found many applications in telecommunication, power systems, and transportation (see, for instance, [1, 2]). It is well known that the minimum spanning tree problem can be formulated as a linear integer programming problem with some special features, and some efficient solving algorithms are available (see, for instance, [3, 4]).

Assad and Xu [5] proposed in 1992 the quadratic minimum spanning tree problem where a quadratic objective function was involved to characterize the minimum spanning tree. The quadratic minimum spanning tree problem is however NP-hard. Some heuristic or metaheuristic solving techniques have been developed for the quadratic minimum spanning tree problem. For example, to improve the branch-and-bound based exact method in [5], Zhou and Gen [6] adopted the Prüfer number to encode the tree and enforced the GA approach to get the solution. Following that, Sundar and Singh [7] proposed an artificial bee colony algorithm based on the swarm intelligence technique, which may obtain the better quality solution than [6]. Öncan and Punnen [8] developed a Lagrangian relaxation procedure as well as an efficient local search algorithm to solve this problem. Recently, Cordone and Passeri [9] described a tabu search implementation for the quadratic minimum spanning tree problem. Besides, Gao and Lu [10] presented the fuzzy quadratic minimum spanning tree problem where the edge weights were assumed to be fuzzy variables, and designed a fuzzy simulation based genetic algorithm.

However, it is frequently encountered in practice that some information in a complicated system cannot be properly observed or statistically estimated. Uncertainty theory, founded by Liu [11] and refined by Liu [12], provides an appropriate framework to describe such nondeterministic phenomena, particularly those involving the linguistic ambiguity and subjective estimation. By now, it has been applied to many areas, and has brought many branches such as uncertain programming [13, 14], uncertain statistics [15, 16], uncertain logic [17, 18], uncertain inference [19, 20], uncertain process [21, 22], and uncertain finance [23, 24].

In this paper, the uncertain quadratic minimum spanning tree problem is concerned where the edge weights of the graph are assumed to be uncertain variables in the sense of Liu [11]. It is clear that a quadratic minimum spanning tree in such a situation cannot be defined in the usual sense.

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In this paper, the notion of uncertain quadratic α-minimum spanning tree is introduced using the uncertain chance constraint. With this notion, an uncertain chance-constrained programming model is developed for the uncertain quadratic minimum spanning tree problem. It turns out that this problem can be transformed into a deterministic quadratic minimum spanning tree problem.

The rest of this paper is organized as follows. Some notions and results in uncertainty theory are briefly introduced in Section 2. The uncertain quadratic minimum spanning tree problem is investigated in details in Section 3. A numerical example is presented in Sections 4 for illustration.

2 Preliminaries

In this section, some notions and results in uncertainty theory are briefly introduced which are indispensable to formulate the uncertain quadratic minimum spanning tree problem. The reader may refer to [11, 25, 12] for more details.

Definition 1 (Liu [11]) Let $\mathcal{L}$ be a σ-algebra on a nonempty set $\Gamma$. A set function $\mathcal{M} : \mathcal{L} \rightarrow [0, 1]$ is called an uncertain measure if it satisfies the following axioms:

Axiom 1. (Normality Axiom) $\mathcal{M}(\Gamma) = 1$ for the universal set $\Gamma$;

Axiom 2. (Duality Axiom) $\mathcal{M}(\Lambda) + \mathcal{M}(\Lambda^c) = 1$ for any event $\Lambda$;

Axiom 3. (Subadditivity Axiom) For every countable sequence of events $\Lambda_1, \Lambda_2, \cdots$, we have

$$\mathcal{M}\left(\bigcup_{i=1}^{\infty} \Lambda_i\right) \leq \sum_{i=1}^{\infty} \mathcal{M}(\Lambda_i).$$

In uncertainty theory, the triplet $(\Gamma, \mathcal{L}, \mathcal{M})$ is called an uncertainty space. Besides, let $(\Gamma_k, \mathcal{L}_k, \mathcal{M}_k)$ be uncertainty spaces for $k = 1, 2, \cdots$. Denote

$$\Gamma = \Gamma_1 \times \Gamma_2 \times \cdots, \quad \mathcal{L} = \mathcal{L}_1 \times \mathcal{L}_2 \times \cdots.$$

Then the product uncertain measure $\mathcal{M}$ on the product σ-algebra $\mathcal{L}$ is defined by the following axiom (Liu [25]).

Axiom 4. (Product Axiom) Let $(\Gamma_k, \mathcal{L}_k, \mathcal{M}_k)$ be uncertainty spaces for $k = 1, 2, \cdots$. The product uncertain measure $\mathcal{M}$ is an uncertain measure satisfying

$$\mathcal{M}\left(\prod_{k=1}^{\infty} \Lambda_k\right) = \bigwedge_{k=1}^{\infty} \mathcal{M}_k(\Lambda_k)$$

where $\Lambda_k$ are arbitrarily chosen events from $\mathcal{L}_k$ for $k = 1, 2, \cdots$, respectively.

An uncertain variable is defined as a measurable function from an uncertainty space to the set of real numbers. In order to describe uncertain variables, the uncertainty distribution of an uncertain variable $\xi$ is defined as

$$\Phi(x) = \mathcal{M}\{\xi \leq x\}$$

for any real number $x$.

For example, an uncertain variable $\xi$ is called linear if it has a linear uncertainty distribution

$$\Phi(x) = \begin{cases} 
0, & \text{if } x \leq a \\
(x-a)/(b-a), & \text{if } a \leq x \leq b \\
1, & \text{if } x \geq b
\end{cases}$$

denoted by $\mathcal{L}(a, b)$, where $a$ and $b$ are real numbers with $a < b$.

An uncertain variable $\xi$ is called zigzag if it has a zigzag uncertainty distribution

$$\Phi(x) = \begin{cases} 
0, & \text{if } x \leq a \\
(x-a)/2(b-a), & \text{if } a \leq x \leq b \\
(x+c-2b)/2(c-b), & \text{if } b \leq x \leq c \\
1, & \text{if } x \geq c
\end{cases}$$

2
Figure 1: Linear uncertainty distribution

denoted by $Z(a, b, c)$, where $a, b, c$ are real numbers with $a < b < c$. The linear and zigzag uncertainty distributions are illustrated in Fig. 1 and 2, respectively.

Figure 2: Zigzag uncertainty distribution

An uncertainty distribution $\Phi$ is said to be regular if its inverse function $\Phi^{-1}(\alpha)$ exists and is unique for each $\alpha \in (0, 1)$. If an uncertainty distribution $\Phi(x)$ is regular, it is continuous and strictly increasing on the domain $\{x | 0 < \Phi(x) < 1\}$. So does its inverse distribution $\Phi^{-1}(\alpha)$ on the domain $\{\alpha | 0 < \alpha < 1\}$.

It is clear that the linear and zigzag uncertainty distributions are both regular. If the uncertain variable $\xi$ has a linear uncertainty distribution, i.e., $\xi \sim L(a, b)$, its inverse distribution is

$$\Phi^{-1}(\alpha) = (1 - \alpha)a + \alpha b.$$  \hfill (4)

Similarly, if $\xi$ has a zigzag uncertainty distribution, i.e., $\xi \sim Z(a, b, c)$, its inverse distribution is

$$\Phi^{-1}(\alpha) = \begin{cases} (1 - 2\alpha)a + 2\alpha b, & \text{if } \alpha \leq 0.5 \\ (2 - 2\alpha)b + (2\alpha - 1)c, & \text{if } \alpha \geq 0.5. \end{cases}$$  \hfill (5)

**Definition 2** (Liu [25]) The uncertain variables $\xi_1, \xi_2, \ldots, \xi_n$ are said to be independent if

$$M\left\{\bigcap_{i=1}^{n}\{\xi_i \in B_i\}\right\} = \bigcap_{i=1}^{n}M\{\xi_i \in B_i\}$$  \hfill (6)

for any Borel sets $B_1, B_2, \ldots, B_n$ of real numbers.

**Theorem 1** (Liu [20]) Let $\xi_1, \xi_2, \ldots, \xi_n$ be independent uncertain variables with regular uncertainty distributions $\Phi_1, \Phi_2, \ldots, \Phi_n$, respectively, and $f : \mathbb{R}^n \rightarrow \mathbb{R}$ a continuous and strictly increasing function. Then the uncertain variable $\xi = f(\xi_1, \xi_2, \ldots, \xi_n)$ has an inverse uncertainty distribution

$$\Psi^{-1}(\alpha) = f(\Phi_1^{-1}(\alpha), \Phi_2^{-1}(\alpha), \ldots, \Phi_n^{-1}(\alpha)).$$  \hfill (7)
By Theorem 1, for independent uncertain variables with linear or zigzag uncertainty distributions, they possess some good properties under additive and scalar multiplication. That is, if \( \xi_1 \sim \mathcal{L}(a_1, b_1) \), \( \xi_2 \sim \mathcal{L}(a_2, b_2) \), and \( \xi_1, \xi_2 \) are independent, then for \( k_1 > 0 \) and \( k_2 > 0 \),

\[
    k_1 \xi_1 + k_2 \xi_2 \sim \mathcal{L}(k_1 a_1 + k_2 a_2, k_1 b_1 + k_2 b_2).
\]  

(8)

Analogously, if \( \xi_1 \sim \mathcal{Z}(a_1, b_1, c_1) \), \( \xi_2 \sim \mathcal{Z}(a_2, b_2, c_2) \), and \( \xi_1, \xi_2 \) are independent, then for \( k_1 > 0 \) and \( k_2 > 0 \),

\[
    k_1 \xi_1 + k_2 \xi_2 \sim \mathcal{Z}(k_1 a_1 + k_2 a_2, k_1 b_1 + k_2 b_2, k_1 c_1 + k_2 c_2).
\]  

(9)

Moreover, it can be verified that for \( k_1 > 0 \) and \( k_2 > 0 \),

\[
    \Phi_{k_1 \xi_1 + k_2 \xi_2}(\alpha) = k_1 \Phi_{\xi_1}(\alpha) + k_2 \Phi_{\xi_2}(\alpha)
\]

(10)

whenever \( \xi_1 \) and \( \xi_2 \) are independent and have linear or zigzag uncertainty distributions. Note that the property (10) holds actually for independent uncertain variables with regular uncertainty distributions, which follows immediately from Theorem 1.

**Definition 3** (Liu [11]) Let \( \xi \) be an uncertain variable. Then the expected value of \( \xi \) is defined by

\[
    E[\xi] = \int_0^{+\infty} M\{\xi \geq r\} dr - \int_{-\infty}^0 M\{\xi \leq r\} dr
\]

provided that at least one of the two integrals is finite.

**Theorem 2** (Liu [11]) Let \( \xi \) be an uncertain variable with uncertainty distribution \( \Phi \). If the expected value exists, then

\[
    E[\xi] = \int_0^{+\infty} (1 - \Phi(x)) dx - \int_{-\infty}^0 \Phi(x) dx.
\]

(12)

### 3 Uncertain Quadratic Minimum Spanning Tree Problem

Let \( G = (V, E) \) be a connected undirected graph with vertex set \( V = \{v_1, v_2, \ldots, v_n\} \) and edge set \( E = \{e_1, e_2, \ldots, e_m\} \). A spanning tree \( T = (V, S) \) is a connected subgraph of \( G \) such that \( S \subset E \) and \( |S| = n - 1 \), where \( |S| \) denotes the cardinality of \( S \).

To represent a spanning tree \( T = (V, S) \), we may introduce a binary vector \( x = (x_1, x_2, \ldots, x_m)^T \) such that

\[
    x_i = \begin{cases} 
        1 & \text{if } e_i \in S \\
        0 & \text{otherwise}.
    \end{cases}
\]

(13)

Conversely, a binary vector \( x = (x_1, x_2, \ldots, x_m)^T \) may characterize a spanning tree with the cardinality constraint

\[
    \sum_{i=1}^{m} x_i = n - 1
\]

(14)

and the connection constraints

\[
    \sum_{e_i \in E(N)} x_i \leq |N| - 1, \quad N \subset V, \quad |N| \geq 3
\]

(15)

where \( E(N) \) denotes the set of edges with both vertices in \( N \).

In the quadratic minimum spanning tree problem, there are two types of edge weights involved to evaluate the spanning tree. The first type is associated with each single edge while the second type characterizes the interactive effect of the edges. Denote by \( c_i \) the weight of edge \( e_i \), and by \( d_{ij} \) the interactive weight of edge \( e_i \) and edge \( e_j \), \( i, j = 1, 2, \ldots, m \). Note that \( d_{ij} = d_{ji} \) and \( d_{ii} = 0 \), \( i, j = 1, 2, \ldots, m \). The weight of a spanning tree \( T \) is defined as

\[
    C(T, c, d) = \frac{1}{2} \sum_{i=1}^{m} \sum_{j=1}^{m} c_i x_i x_j + \sum_{i=1}^{m} d_{ij} x_i
\]

(16)

where \( c = (c_1, c_2, \ldots, c_m) \) and \( d = (d_{ij})^{m \times m} \).
Definition 4 (Assad and Xu [5]) A quadratic minimum spanning tree $T^*$ is a spanning tree that has the smallest weight, i.e.,
\[ C(T^*, c, d) \leq C(T, c, d) \] (17)
holds for any spanning tree $T$.

Since a spanning tree can be represented by a binary vector with the cardinality and connection conditions, finding a quadratic minimum spanning tree is essentially a binary quadratic integer programming problem, and hence NP-hard in general. However, with the aid of some well developed optimization software packages, such as LINGO and CPLEX, the quadratic minimum spanning tree problem may be solved to optimality for scenarios of moderate size or even large size. Besides, some heuristic or metaheuristic solving techniques have been developed for the quadratic minimum spanning tree problem (see, for instance, [9, 8, 7, 6]).

On the other hand, when the edge weights are not determined, the problem becomes more complicated. Here we assume that all edge weights involved are independent uncertain variables with regular uncertainty distributions. Denote by $\xi_i$ the weights of edges $e_i$ with uncertainty distributions $\Phi_i$, and by $\eta_{ij}$ the interactive weights of edges $e_i$ and $e_j$ with regular uncertainty distributions $\Psi_{ij}$, $i, j = 1, 2, \cdots, m$.

Consequently, the weight of a spanning tree $T$ becomes
\[ C(T, \xi, \eta) = \frac{1}{2} \sum_{i=1}^{m} \sum_{j=1}^{m} \eta_{ij} x_i x_j + \sum_{i=1}^{m} \xi_i x_i \] (18)
which is also an uncertain variable, where $\xi = (\xi_1, \xi_2, \cdots, \xi_m)$ and $\eta = (\eta_{ij})^{m \times m}$.

Theorem 3 Suppose that $\xi_i$, $\eta_{ij}$ are independent uncertain variables with regular distributions $\Phi_i$ and $\Psi_{ij}$, $i, j = 1, 2, \cdots, m$, respectively. Then the weight $C(T, \xi, \eta)$ of a spanning tree $T$ has an inverse uncertainty distribution
\[ \frac{1}{2} \sum_{i=1}^{m} \sum_{j=1}^{m} \Psi_{ij}^{-1}(\alpha) x_i x_j + \sum_{i=1}^{m} \Phi_i^{-1}(\alpha) x_i \] (19)
where $\Phi_i^{-1}$ and $\Psi_{ij}^{-1}$, $i, j = 1, 2, \cdots, m$, are the inverse uncertainty distributions of uncertain weights $\xi_i$ and $\eta_{ij}$, $i, j = 1, 2, \cdots, m$, respectively.

Proof: Since $x_i = 0$ or 1 for $i = 1, 2, \cdots, m$, we have $x_i x_j = 0$ or 1, $i, j = 1, 2, \cdots, m$. Then the result may be derived immediately from Theorem 1. \qed

Definition 5 A spanning tree $T^*$ is called an uncertain quadratic $\alpha$-minimum spanning tree if
\[ \min \{ \overline{C} \mid \mathcal{M}\{C(T^*, \xi, \eta) \leq \overline{C}\} \geq \alpha \} \leq \min \{ \overline{C} \mid \mathcal{M}\{C(T, \xi, \eta) \leq \overline{C}\} \geq \alpha \} \] (20)
holds for any spanning tree $T$, where $\alpha \in (0, 1)$ is a given confidence level.

By Definition 5, finding an uncertain quadratic $\alpha$-minimum spanning tree is equivalent to solving the uncertain chance-constrained programming problem
\[
\begin{align*}
\min \{ \overline{C} \} \\
\text{subject to:} \\
\mathcal{M}\{C(T, \xi, \eta) \leq \overline{C}\} \geq \alpha \\
T \text{ is a spanning tree}
\end{align*}
\] (21)
with a predetermined confidence level $\alpha \in (0, 1)$.

Moreover, since all uncertain variables involved are independent uncertain variables with regular distributions, we can obtain the following theorem.
Theorem 4

Given a predetermined confidence level \( \alpha \in (0, 1) \), the chance constraint

\[
\mathcal{M}\{C(T, \xi, \eta) \leq \mathcal{C}\} \geq \alpha
\]

holds if and only if

\[
\frac{1}{2} \sum_{i=1}^{m} \sum_{j=1}^{m} \Psi_{ij}^{-1}(\alpha)x_{ij} + \sum_{i=1}^{m} \Phi_{i}^{-1}(\alpha)x_{i} \leq \mathcal{C}.
\]

Proof: Suppose that \( C(T, \xi, \eta) \) has an inverse uncertainty distribution \( \Upsilon^{-1} \). Then it follows from Theorem 3 that

\[
\Upsilon^{-1}(x, \alpha) = \frac{1}{2} \sum_{i=1}^{m} \sum_{j=1}^{m} \Psi_{ij}^{-1}(\alpha)x_{ij} + \sum_{i=1}^{m} \Phi_{i}^{-1}(\alpha)x_{i}.
\]

Thus (22) holds if and only if \( \Upsilon^{-1}(x, \alpha) \leq \mathcal{C} \).

For example, assume \( \xi_{i} \) are linear uncertain variables \( \mathcal{L}(\alpha_{i}, \beta_{i}), \) \( i = 1, 2, \cdots, m \), respectively, \( \eta_{ij} \) are zigzag uncertain variables \( \mathcal{Z}(c_{ij}, d_{ij}, f_{ij}), \) \( i, j = 1, 2, \cdots, m \), respectively, and \( \xi_{i} \) and \( \eta_{ij} \) are all independent. Then it follows from Theorem 4 and Eq. (4)~(5) that the chance constraint

\[
\mathcal{M}\{C(T, \xi, \eta) \leq \mathcal{C}\} \geq \alpha
\]

holds if and only if

\[
\begin{align*}
\frac{1}{2} \sum_{i=1}^{m} \sum_{j=1}^{m} [(1 - 2\alpha)c_{ij} + 2\alpha d_{ij}]x_{ij} + \sum_{i=1}^{m} [(1 - \alpha)a_{i} + \alpha b_{i}]x_{i} & \leq \mathcal{C} \quad \text{if } \alpha \leq 0.5 \\
\frac{1}{2} \sum_{i=1}^{m} \sum_{j=1}^{m} [(2 - 2\alpha)d_{ij} + (2\alpha - 1)f_{ij}]x_{ij} + \sum_{i=1}^{m} [(1 - \alpha)a_{i} + \alpha b_{i}]x_{i} & \leq \mathcal{C} \quad \text{if } \alpha \geq 0.5.
\end{align*}
\]

As a result, the uncertain chance-constrained programming model (21) can be transformed to the following deterministic equivalent formulation,

\[
\begin{align*}
\min_{x} & \quad \frac{1}{2} \sum_{i=1}^{m} \sum_{j=1}^{m} \Psi_{ij}^{-1}(\alpha)x_{ij} + \sum_{i=1}^{m} \Phi_{i}^{-1}(\alpha)x_{i} \\
\text{subject to:} & \\
& \sum_{i=1}^{m} x_{i} = n - 1 \\
& \sum_{e_{i} \in E(N)} x_{i} \leq |N| - 1, \ N \subset V, \ |N| \geq 3 \\
& x_{i} \in \{0, 1\}, \ i = 1, 2, \cdots, m.
\end{align*}
\]

It should be noted that model (26) is nothing but a deterministic quadratic minimum spanning tree problem. So far we have demonstrated that the problem of finding the uncertain quadratic \( \alpha \)-minimum spanning tree can be handled eventually within the framework of the deterministic quadratic minimum spanning tree problem and requires no particular solving methods in such an uncertain environment.

4 A Numerical Example

In order to illustrate the effectiveness of the model proposed above, in this section, the quadratic minimum spanning tree problem is considered on a graph with 6 vertices and 9 edges as shown in Fig. 3. For each edge \( e_{i} \) \( (i = 1, 2, \cdots, 9) \), its weight \( \xi_{i} \) is assumed to be a linear uncertain variable with distribution \( \Phi_{i} \), while the interactive weight \( \eta_{ij} \) \( (i, j = 1, 2, \cdots, 9) \) of edges \( e_{i} \) and \( e_{j} \) is assumed to be with zigzag uncertainty distribution \( \Psi_{ij} \), and \( \Psi_{ij} = \Psi_{ji} \) holds. The distributions of \( \xi_{i} \) and \( \eta_{ij} \) are listed in Tables 1 and 2, respectively. Note that Table 2 only shows the distributions
of partial interactive weights in Fig. 3, the rests of which do not appear in Table 2 are set to zero for simplicity.

According to model (26), if we want to find the uncertain quadratic minimum spanning tree with a given confidence level $\alpha = 0.8$, we have the following model:

$$
\begin{align*}
\min_{x} & \quad \frac{1}{2} \sum_{i=1}^{9} \sum_{j=1}^{9} \Psi_{ij}^{-1}(0.8)x_i x_j + \sum_{i=1}^{9} \Phi_{i}^{-1}(0.8)x_i \\
\text{subject to:} & \quad \sum_{i=1}^{9} x_i = 5 \\
& \quad \sum_{e_i \in E(N)} x_i \leq |N| - 1, \ N \subseteq V, |N| \geq 3 \\
& \quad x_i \in \{0, 1\}, \ i = 1, 2, \ldots, 9
\end{align*}
$$

In model (27), the values of $\Phi_{i}^{-1}(0.8)$ and $\Psi_{ij}^{-1}(0.8)$ can be calculated according to Eq. (4)~(5), which have been given in Tables 1 and 2. Consequently, model (27) is equivalent to a deterministic quadratic minimum spanning tree problem. The optimal solution of this model can be obtained as

$$
\mathbf{x}^* = (1, 0, 0, 1, 0, 1, 0, 1, 1)^T
$$

by using LINGO, and the minimum spanning tree is shown in Fig. 4(b) (denoted by solid lines).

The predetermined confidence level $\alpha$ is an important parameter in the formulation. The numerical example is further considered for different confidence levels in order to investigate the influence of this parameter. It is observed that $\alpha$ has an effect on the optimal minimum spanning tree found, and the total weight of the minimum spanning tree increases while the confidence level is increasing. Table 3 demonstrates the changes of the optimal solutions and the total weights.
Table 2: The distributions of interactive weight $\eta_{ij}$ in Fig. 3

<table>
<thead>
<tr>
<th>$\eta_{ij}$</th>
<th>$\Psi_{ij}$</th>
<th>$\Psi_{ij}^{-1}(0.8)$</th>
</tr>
</thead>
<tbody>
<tr>
<td>$\eta_{12}$</td>
<td>$Z(12,14,20)$</td>
<td>17.6</td>
</tr>
<tr>
<td>$\eta_{13}$</td>
<td>$Z(13,16,21)$</td>
<td>19</td>
</tr>
<tr>
<td>$\eta_{19}$</td>
<td>$Z(11,13,16)$</td>
<td>14.8</td>
</tr>
<tr>
<td>$\eta_{24}$</td>
<td>$Z(14,18,20)$</td>
<td>19.2</td>
</tr>
<tr>
<td>$\eta_{25}$</td>
<td>$Z(12,13,22)$</td>
<td>18.4</td>
</tr>
<tr>
<td>$\eta_{26}$</td>
<td>$Z(9,10,18)$</td>
<td>14.8</td>
</tr>
<tr>
<td>$\eta_{35}$</td>
<td>$Z(10,16,20)$</td>
<td>18.4</td>
</tr>
<tr>
<td>$\eta_{36}$</td>
<td>$Z(10,15,18)$</td>
<td>16.8</td>
</tr>
<tr>
<td>$\eta_{39}$</td>
<td>$Z(13,15,20)$</td>
<td>18</td>
</tr>
<tr>
<td>$\eta_{46}$</td>
<td>$Z(11,12,21)$</td>
<td>17.4</td>
</tr>
<tr>
<td>$\eta_{47}$</td>
<td>$Z(11,16,20)$</td>
<td>18.4</td>
</tr>
<tr>
<td>$\eta_{56}$</td>
<td>$Z(13,14,24)$</td>
<td>20</td>
</tr>
<tr>
<td>$\eta_{67}$</td>
<td>$Z(12,16,18)$</td>
<td>17.2</td>
</tr>
<tr>
<td>$\eta_{89}$</td>
<td>$Z(12,14,23)$</td>
<td>19.4</td>
</tr>
</tbody>
</table>

of the corresponding uncertain quadratic minimum spanning tree for different confidence level $\alpha$. Fig. 4 shows the different minimum spanning trees.

Table 3: Results for numerical examples using different confidence levels

<table>
<thead>
<tr>
<th>$\alpha$</th>
<th>0.5</th>
<th>0.8</th>
<th>0.95</th>
</tr>
</thead>
<tbody>
<tr>
<td>Total weight</td>
<td>62</td>
<td>79.4</td>
<td>97.9</td>
</tr>
<tr>
<td>Optimal solution $X^*$</td>
<td>$(1,1,0,0,1,0,1,0,1,0)^T$</td>
<td>$(1,0,0,1,0,1,0,1,1,0)^T$</td>
<td>$(1,0,0,1,0,1,1,1,0)^T$</td>
</tr>
</tbody>
</table>

5 Conclusion

As one of the most important network optimization problems, the minimum spanning tree problem has found many applications, and also has been extensively discussed in the literature. However, the applications of the minimum spanning tree problem encountered in practice usually involve some uncertain issues so that the edge weights cannot be explicitly determined.

Thus, an uncertain model based on uncertainty theory founded by Liu [11] is proposed in this paper to deal with such situations. Moreover, the quadratic objective function is involved to characterize the minimum spanning tree. It is shown that finding an uncertain quadratic $\alpha$-minimum spanning tree is equivalent to solving an uncertain chance-constrained programming problem which can be further transformed into a deterministic quadratic integer programming model and then be solved with the aid of some well developed optimization software packages. That is, an uncertain quadratic minimum spanning tree problem can be handled within the framework of the deterministic quadratic minimum spanning tree problem and requires no particular solving methods.

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Figure 4: Uncertain quadratic $\alpha$-minimum spanning trees

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