

# Vehicle Scheduling: Models and Algorithms

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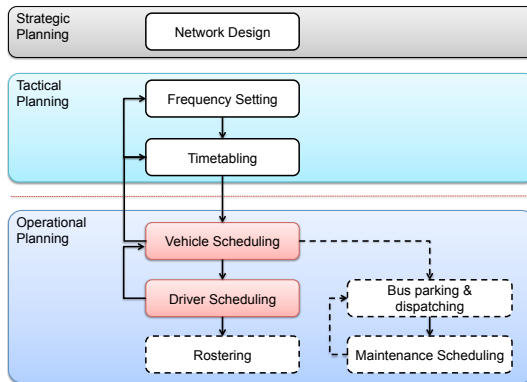
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- 1 Introduction
- 2 Vehicle Scheduling (VS)
- 3 Capacitated VS
- 4 Multidepot VS
- 5 VS and Column Generation

# Overview of Planning Activities

(Desaulniers&Hickman2007)



# Strategic Planning: Network Design (Urban)



# Strategic Planning: Network Design (Regional)



# Tactical Planning: Frequency Setting and Timetabling

41

42

Odense Banegård - Syddansk Universitet (SDU)

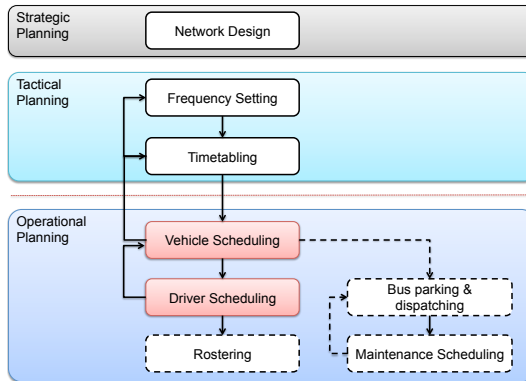
Hverdag

|       | Rosenc. | Østc. Præs. Ø | Hans Mikkelsen Gade | Nybovej / Fælledsgade | Præstebævn | Næstvedsgade | Ejbygade | L.A. Røge Vej | Rosengårdsgade / Gul. (røge) | Blå |  | Rosengårdsgade / Østc. Præs. Ø | Mølle Børs Alle | Campusvej | SDU   |
|-------|---------|---------------|---------------------|-----------------------|------------|--------------|----------|---------------|------------------------------|-----|--|--------------------------------|-----------------|-----------|-------|
| 42    | 05.25   | 05.26         | 05.28               | 05.29                 | 05.30      | 05.31        | 05.33    |               |                              |     |  | 05.34                          | 05.36           | 05.37     | 05.40 |
| 41    | 06.23   | 06.24         | 06.26               | 06.27                 | 06.28      | 06.29        | 06.31    | 06.33         | 06.35                        |     |  |                                |                 | 06.37     | 06.40 |
| 41    | 07.20   | 07.21         | 07.23               | 07.24                 | 07.25      | 07.26        | 07.29    | 07.31         | 07.34                        |     |  |                                |                 | 07.36     | 07.40 |
| 42    | 07.28   | 07.30         | 07.32               | 07.33                 | 07.34      | 07.35        | 07.39    |               |                              |     |  | 07.41                          | 07.44           | 07.46     | 07.50 |
| 42    | 07.36   | 07.38         | 07.40               | 07.41                 | 07.42      | 07.44        | 07.46    |               |                              |     |  | 07.48                          | 07.51           | 07.53     | 07.56 |
| 42    | 07.44   | 07.46         | 07.48               | 07.49                 | 07.50      | 07.51        | 07.55    |               |                              |     |  | 07.57                          | 08.00           | 08.02     | 08.06 |
| 42    | 07.52   | 07.54         | 07.56               | 07.56                 | 07.57      | 07.58        | 08.01    |               |                              |     |  | 08.03                          | 08.06           | 08.07     | 08.12 |
| 1211* | 08.00   | 08.02         | 08.04               | 08.04                 | 08.05      | 08.06        | 08.09    |               |                              |     |  | 08.11                          | 08.14           | 08.15     | 08.20 |
| 41    | 08.10   | 08.12         | 08.14               | 08.15                 | 08.16      | 08.18        | 08.21    | 08.23         | 08.27                        |     |  |                                |                 | 08.29     | 08.33 |
| 41    | 08.25   | 08.27         | 08.29               | 08.30                 | 08.31      | 08.32        | 08.35    | 08.37         | 08.41                        |     |  |                                |                 | 08.43     | 08.47 |
| 41    | 08.35   | 08.37         | 08.39               | 08.40                 | 08.41      | 08.42        | 08.45    | 08.47         | 08.51                        |     |  |                                |                 | 08.53     | 08.57 |
| 41    | 08.45   | 08.47         | 08.49               | 08.50                 | 08.51      | 08.52        | 08.55    | 08.57         | 09.01                        |     |  |                                |                 | 09.03     | 09.07 |
| 41    | 08.55   | 08.57         | 08.59               | 09.00                 | 09.01      | 09.02        | 09.05    | 09.07         | 09.11                        |     |  |                                |                 | 09.13     | 09.17 |
| 41    | 09.05   | 09.07         | 09.09               | 09.10                 | 09.11      | 09.12        | 09.15    | 09.17         | 09.21                        |     |  |                                |                 | 09.23     | 09.27 |
| 41    | 09.15   | 09.17         | 09.19               | 09.20                 | 09.21      | 09.22        | 09.25    | 09.27         | 09.31                        |     |  |                                |                 | 09.33     | 09.37 |

OBS:  
Ikke gyldig mellem  
13. maj - 23. august.  
Se sommertidplanen  
på side 70-71.

# Overview of Planning Activities

(Desaulniers&Hickman2007)



## Leuthardt Survey

(Leuthardt 1998, Kostenstrukturen von Stadt-, Überland- und Reisebussen, DER NAHVERKEHR 6/98, pp. 19-23.)

| <i>bus costs (DM)</i> | <i>urban</i> | <i>%</i> | <i>regional</i> | <i>%</i> |
|-----------------------|--------------|----------|-----------------|----------|
| crew                  | 349,600      | 73.5     | 195,000         | 67.5     |
| depreciation          | 35,400       | 7.4      | 30,000          | 10.4     |
| calc. interest        | 15,300       | 3.2      | 12,900          | 4.5      |
| materials             | 14,000       | 2.9      | 10,000          | 3.5      |
| fuel                  | 22,200       | 4.7      | 18,000          | 6.2      |
| repairs               | 5,000        | 1.0      | 5,000           | 1.7      |
| other                 | 34,000       | 7.1      | 18,000          | 7.2      |
| total                 | 475,500      | 100.0    | 288,900         | 100.0    |



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 [www.thequestforoptimality.com/smart-models-start-small/](http://www.thequestforoptimality.com/smart-models-start-small/)[Home](#)[About Me & This Blog](#)

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*Using solvers & heuristics to solve complex problems*

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## Smart models start small

Posted on **SEPTEMBER 9, 2013** Written by **MARC-ANDRE**  [LEAVE A COMMENT](#)

There is only one good way to build large-size or complex optimization models: to start by a small model and adding elements gradually until you get the model you wanted in the first place. I have seen so many people (including myself) try to build large-size, complex models from scratch, only to spend countless frustrating hours trying to debug all kinds of problems. It just doesn't work.

A better approach is to start with the simplest version of the model. On or two

# Vehicle Scheduling

Given a timetable as a set  $V = \{v_1, \dots, v_n\}$  of **trips**, where for each trip  $v_i$  we have:

$t_i$  : departure time

$a_i$  : arrival time

$o_i$  : origin (departure terminal)

$d_i$  : destination (arrival terminal)

| $v_i$ | $t_i$ | $a_i$ | $o_i$ | $d_i$ |
|-------|-------|-------|-------|-------|
| $v_1$ | 7:10  | 7:30  | $T_a$ | $T_b$ |
| $v_2$ | 7:20  | 7:40  | $T_c$ | $T_d$ |
| $v_3$ | 7:40  | 8:05  | $T_b$ | $T_a$ |
| $v_4$ | 8:00  | 8:30  | $T_d$ | $T_c$ |
| $v_5$ | 8:35  | 9:05  | $T_c$ | $T_d$ |

Given the **deadheading trips** (i.e. trips without passengers) of duration  $h_{ij}$  between every pair of terminals

| $h_{ij}$ | $T_a$ | $T_b$ | $T_c$ | $T_d$ |
|----------|-------|-------|-------|-------|
| $T_a$    | 0     | 15    | 20    | 20    |
| $T_b$    | 15    | 0     | 25    | 10    |
| $T_c$    | 20    | 25    | 0     | 15    |
| $T_d$    | 20    | 10    | 15    | 0     |

## Definition (Compatible Trips)

A pair of trips  $(v_i, v_j)$  is **compatible** if and only if  $a_i + h_{ij} \leq t_j$ .

# Vehicle Scheduling

## Definition (Vehicle Duty)

A subset  $C = \{v_{i_1}, \dots, v_{i_k}\}$  of  $V$  is a **vehicle duty (or block)** if  $(v_{i_j}, v_{i_{(j+1)}})$  is a **compatible pair of trips**, for  $j = 1, \dots, k - 1$

## Definition (Vehicle Schedule)

A collection  $C_1, \dots, C_r$  of *vehicle duties* such that each trip  $v$  in  $V$  belongs to exactly one  $C_j$  with  $j \in \{1, \dots, r\}$  is said to be a **Vehicle Schedule**

# Vehicle Scheduling: Example

| $v_i$ | $t_i$ | $a_i$ | $o_i$ | $d_i$ |
|-------|-------|-------|-------|-------|
| $v_1$ | 7:10  | 7:30  | $T_a$ | $T_b$ |
| $v_2$ | 7:20  | 7:40  | $T_c$ | $T_d$ |
| $v_3$ | 7:40  | 8:05  | $T_b$ | $T_a$ |
| $v_4$ | 8:00  | 8:30  | $T_d$ | $T_c$ |
| $v_5$ | 8:35  | 9:05  | $T_c$ | $T_d$ |

| $h_{ij}$ | $T_a$ | $T_b$ | $T_c$ | $T_d$ |
|----------|-------|-------|-------|-------|
| $T_a$    | 0     | 15    | 20    | 20    |
| $T_b$    | 15    | 0     | 25    | 10    |
| $T_c$    | 20    | 25    | 0     | 15    |
| $T_d$    | 20    | 10    | 15    | 0     |

**Example:** These 5 trips can be scheduled with 2 vehicle duties:

- $C_1 = \{v_1, v_3\}$
- $C_2 = \{v_2, v_4, v_5\}$

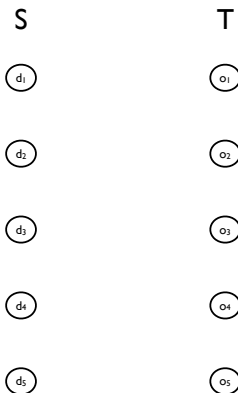
## Further Features of the Problem

- Limited number of vehicles
- Minimize fleet size (number of vehicles)
- Minimize operational costs (given by pull-out and pull-in from depots and deadheading trips)
- Multiple depots
- Different types of vehicles with different operational costs located at a single depot

# Vehicle Scheduling and Matchings

We build a complete bipartite graph  $G = (S, T, A_1 \cup A_2)$

- $S = \{d_1, \dots, d_n\}$ : a node for each **arrival terminal**
- $T = \{o_1, \dots, o_n\}$ : a node for each **departure terminal**



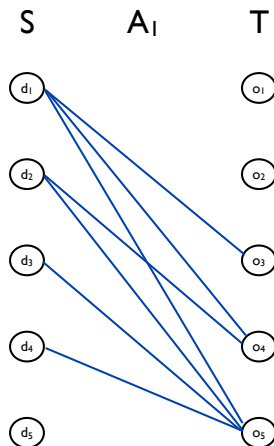
# Vehicle Scheduling and Matchings

We build a complete bipartite graph  $G = (S, T, A_1 \cup A_2)$

- $A_1 = \{(d_i, o_j) \mid (v_i, v_j) \text{ is a compatible pair of trips}\}$

| $v_i$ | $t_i$ | $a_i$ | $o_i$ | $d_i$ |
|-------|-------|-------|-------|-------|
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| $v_4$ | 8:00  | 8:30  | $T_d$ | $T_c$ |
| $v_5$ | 8:35  | 9:05  | $T_c$ | $T_d$ |

| $h_{ij}$ | $T_a$ | $T_b$ | $T_c$ | $T_d$ |
|----------|-------|-------|-------|-------|
| $T_a$    | 0     | 15    | 20    | 20    |
| $T_b$    | 15    | 0     | 25    | 10    |
| $T_c$    | 20    | 25    | 0     | 15    |
| $T_d$    | 20    | 10    | 15    | 0     |

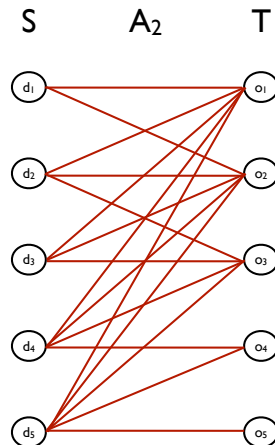




# Vehicle Scheduling and Matchings

- $A_2 = A \setminus A_1$ , where each  $(d_i, o_j) \in A_2$  corresponds to
  - 1 **pull-out**: deadheading trip from  $d_i$  to the depot
  - 2 **pull-in**: deadheading trip from the depot to  $o_j$

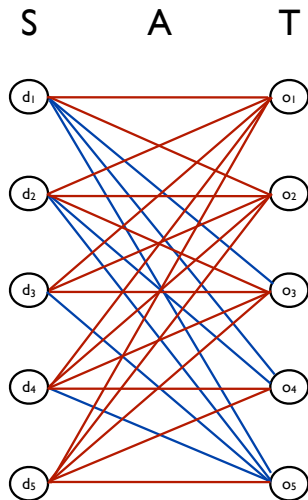
| $v_i$ | $t_i$ | $a_i$ | $o_i$ | $d_i$ |
|-------|-------|-------|-------|-------|
| $v_1$ | 7:10  | 7:30  | $T_a$ | $T_b$ |
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| $v_3$ | 7:40  | 8:05  | $T_b$ | $T_a$ |
| $v_4$ | 8:00  | 8:30  | $T_d$ | $T_c$ |
| $v_5$ | 8:35  | 9:05  | $T_c$ | $T_d$ |



# Single Depot VS: Matching

Complete bipartite graph

| $v_i$ | $t_i$ | $a_i$ | $o_i$ | $d_i$ |
|-------|-------|-------|-------|-------|
| $v_1$ | 7:10  | 7:30  | $T_a$ | $T_b$ |
| $v_2$ | 7:20  | 7:40  | $T_c$ | $T_d$ |
| $v_3$ | 7:40  | 8:05  | $T_b$ | $T_a$ |
| $v_4$ | 8:00  | 8:30  | $T_d$ | $T_c$ |
| $v_5$ | 8:35  | 9:05  | $T_c$ | $T_d$ |

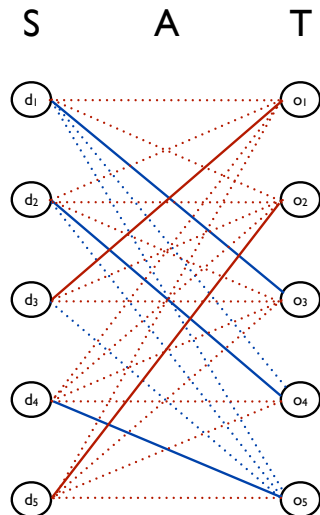


# Single Depot VS: Matching

Example of solution:

- $C_1 = \{v_1, v_3\}$
- $C_2 = \{v_2, v_4, v_5\}$

| $v_i$ | $t_i$ | $a_i$ | $o_i$ | $d_i$ |
|-------|-------|-------|-------|-------|
| $v_1$ | 7:10  | 7:30  | $T_a$ | $T_b$ |
| $v_2$ | 7:20  | 7:40  | $T_c$ | $T_d$ |
| $v_3$ | 7:40  | 8:05  | $T_b$ | $T_a$ |
| $v_4$ | 8:00  | 8:30  | $T_d$ | $T_c$ |
| $v_5$ | 8:35  | 9:05  | $T_c$ | $T_d$ |



# Single Depot VS and Integer Linear Programming

Integer Linear Programming formulation:

$$\min \sum_{ij \in A} c_{ij} x_{ij} \quad (1)$$

$$\text{s.t.} \quad \sum_{i \in S} x_{ij} = 1 \quad \forall j \in T \quad (2)$$

$$\sum_{j \in T} x_{ij} = 1 \quad \forall i \in S \quad (3)$$

$$x_{ij} \in \{0, 1\} \quad \forall (i, j) \in A. \quad (4)$$

To **minimize the fleet size** we set:

①  $c_{ij} = 0$  for each  $(i, j) \in A_1$

②  $c_{ij} = 1$  for each  $(i, j) \in A_2$

# Single Depot VS and Integer Linear Programming

Integer Linear Programming formulation:

$$\min \sum_{ij \in A} c_{ij} x_{ij} \quad (5)$$

$$\text{s.t.} \quad \sum_{i \in S} x_{ij} = 1 \quad \forall j \in T \quad (6)$$

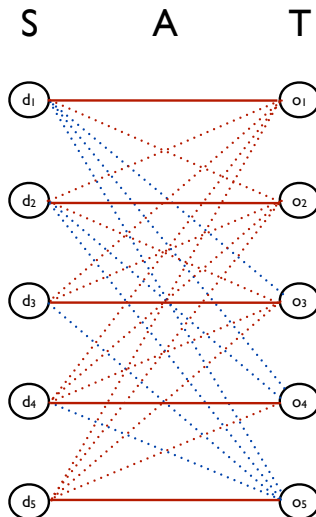
$$\sum_{j \in T} x_{ij} = 1 \quad \forall i \in S \quad (7)$$

$$x_{ij} \in \{0, 1\} \quad \forall (i, j) \in A. \quad (8)$$

To **minimize the operational costs** we set:

- ① if  $(i, j) \in A_1$ ,  $c_{ij}$  is the deadheading costs from  $d_i$  to  $o_j$  plus the idle time cost before the starting of  $v_j$
- ② if  $(i, j) \in A_2$ ,  $c_{ij}$  is the sum of the pull-out and pull-in costs

Question: with very high idle time costs?



## Single Depot VS: Questions?

**What if the number of vehicles is limited?**

**How can we modify the ILP formulation?**

**How can we modify the Assignment formulation?**

# Single Depot VS: Capacitated Matching

Integer Linear Programming formulation:

$$\min \sum_{ij \in A} c_{ij} x_{ij} \quad (9)$$

$$\text{s.t.} \quad \sum_{i \in S} x_{ij} = 1 \quad \forall j \in T \quad (10)$$

$$\sum_{j \in T} x_{ij} = 1 \quad \forall i \in S \quad (11)$$

$$\sum_{ij \in A_2} x_{ij} \leq k \quad (12)$$

$$x_{ij} \in \{0, 1\} \quad \forall (i, j) \in A. \quad (13)$$

**How can we modify the Assignment formulation?**



# (Recall) Minimum Cost Flow Problem

Given a directed graph  $G = (N, A)$ , where

- each node  $i$  has a **flow balance** parameter  $b_i$  (if  $b_i > 0$  is a source node, if  $b_i < 0$  sink node, if  $b_i = 0$  transshipment node)
- each arc  $(i, j)$  has a **non negative cost**  $c_{ij}$
- each arc  $(i, j)$  has a **non negative capacity**  $u_{ij}$

the problem of finding a *feasible* flow  $f_{ij}$  on each arc that respects the node flow balances and the arc capacities, and which minimize the summation  $\sum_{ij \in A} c_{ij} f_{ij}$ , is called the

**Minimum Cost Flow Problem**

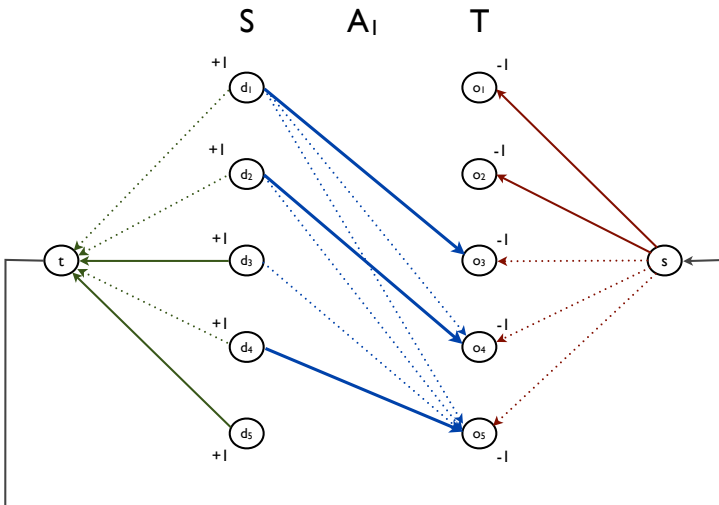
# Min Cost Flow: Computational Complexity

Good news: Min Cost Flow is **Polynomially Solvable!**

|  |   |
|--|---|
| $O(nU \cdot SP_+(n, m))$                     | Edmonds and Karp [24]; Tomizawa [70]<br><i>successive shortest path</i> |
| $O(m \log U \cdot SP_+(n, m))$               | Edmonds and Karp [24]<br><i>capacity-scaling</i>                        |
| $O(m \log n \cdot SP_+(n, m))$               | Orlin [60]<br><i>enhanced capacity-scaling</i>                          |
| $O(nm \log(n^2/m) \log(nC))$                 | Goldberg and Tarjan [38]<br><i>generalized cost-scaling</i>             |
| $O(nm \log \log U \log(nC))$                 | Ahuja, Goldberg, Orlin, and Tarjan [1]<br><i>double scaling</i>         |
| $O((m^{3/2}U^{1/2} + mU \log(mU)) \log(nC))$ | Gabow and Tarjan [30]   |
| $O((nm + mU \log(mU)) \log(nC))$             | Gabow and Tarjan [30]   |

Table 1: Best theoretical running time bounds for the MCF problem

# Capacitated Matching: Min Cost Flow Formulation

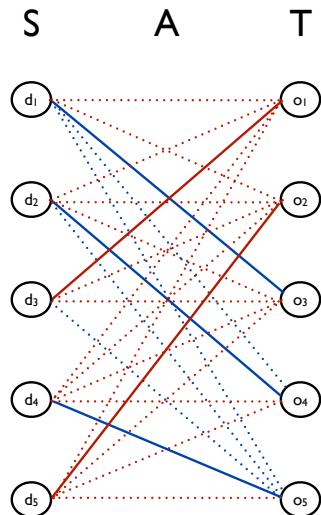


# Single Depot VS: Matching

Example of solution:

- $C_1 = \{v_1, v_3\}$
- $C_2 = \{v_2, v_4, v_5\}$

| $v_i$ | $t_i$ | $a_i$ | $o_i$ | $d_i$ |
|-------|-------|-------|-------|-------|
| $v_1$ | 7:10  | 7:30  | $T_a$ | $T_b$ |
| $v_2$ | 7:20  | 7:40  | $T_c$ | $T_d$ |
| $v_3$ | 7:40  | 8:05  | $T_b$ | $T_a$ |
| $v_4$ | 8:00  | 8:30  | $T_d$ | $T_c$ |
| $v_5$ | 8:35  | 9:05  | $T_c$ | $T_d$ |



# Min Cost Flow: LP formulation

- $N = S \cup T \cup \{s, t\}$
- $A = A_1 \cup \{(s, i) | i \in S\} \cup \{(t, i) | i \in T\} \cup \{(t, s)\}$
- $b_i = \begin{cases} +1 & \text{if } i \in S \\ -1 & \text{if } i \in T \\ 0 & \text{otherwise} \end{cases}$

$$\min \sum_{ij \in A} c_{ij} x_{ij} \quad (14)$$

$$\text{s.t.} \quad \sum_{ij \in A} x_{ij} - \sum_{ji \in A} x_{ji} = b_i \quad \forall i \in N \quad (15)$$

$$x_{ts} \leq k \quad (16)$$

$$x_{ij} \leq 1 \quad \forall ij \in A \setminus \{t, s\} \quad (17)$$

$$x_{ij} \geq 0 \quad \forall ij \in A \quad (18)$$

## Capacitated Single Depot VS: Questions?

**Matching and Min Cost Flow: which is the difference in term of graph sizes?**

**What if the vehicles are located in different depots?**

**What if there is a single depot, but the vehicles have different types, and hence different operational costs?**

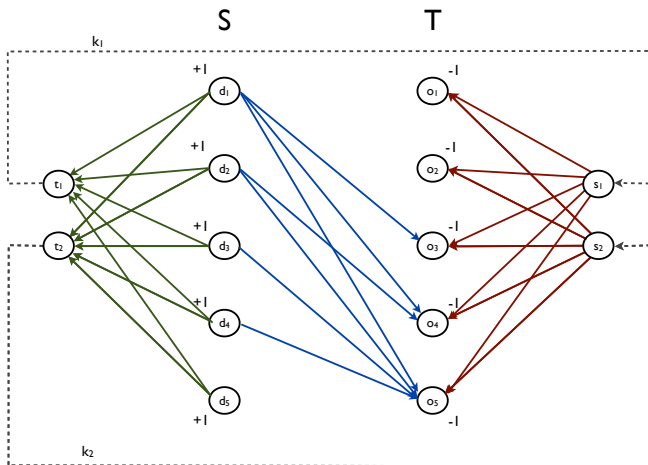
# Multi Depot Vehicle Scheduling

Real life: Société de Transport de Montreal [HMS2006]

- 665 Bus Lines
- 7 Depots, capacities between 130 and 250
- 17.037 trips

# Multi Depot Vehicle Scheduling

Let  $D$  be the set of depots, and let  $k_h$  be the capacity of depot  $h$ .  
For each depot  $h$  we introduce the pair  $\{s^h, t^h\}$ .





# Multi Depot Vehicle Scheduling: First Formulation

- $N = S \cup T \cup \{s^h, t^h \mid h \in D\}$
- $A = A_1 \cup \{(t^h, s^h), h \in D\} \cup \{(s^h, i) \mid i \in T, h \in D\} \cup \{(i, t^h) \mid i \in S, h \in D\}$
- $b_i = \begin{cases} +1 & \text{if } i \in S \\ -1 & \text{if } i \in T \\ 0 & \text{otherwise} \end{cases}$

$$\min \sum_{ij \in A} c_{ij} x_{ij} \quad (19)$$

$$\text{s.t.} \quad \sum_{ij \in A} x_{ij} - \sum_{ji \in A} x_{ji} = b_i \quad \forall i \in N \quad (20)$$

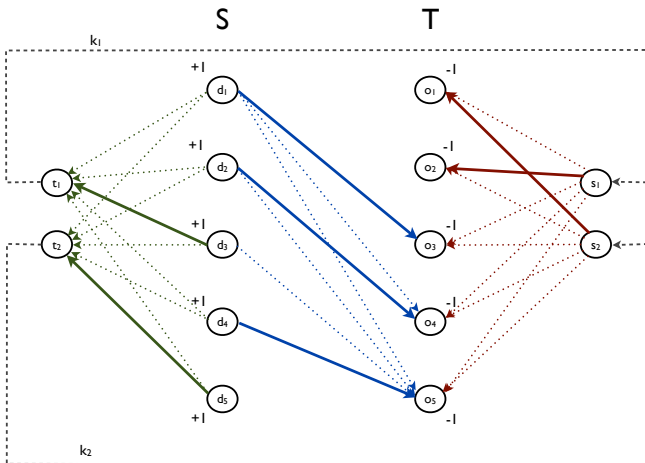
$$x_{t^h s^h} \leq k_h \quad \forall h \in D \quad (21)$$

$$x_{ij} \leq 1 \quad \forall ij \in A \setminus \{t^h, s^h\}, \forall h \in D \quad (22)$$

$$x_{ij} \geq 0 \quad \forall ij \in A \quad (23)$$

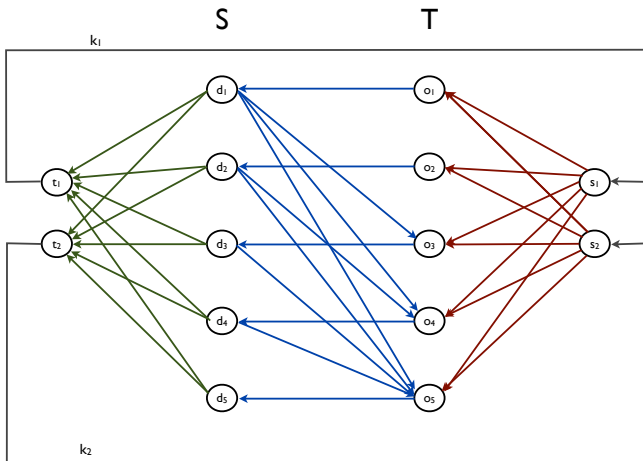
# Multi Depot Vehicle Scheduling

Does each vehicle return to the origin depot?



# Min Cost Flow: ILP formulation

- $N = S \cup T \cup \{s^h, t^h\} \mid h \in D\}$
- $A = \bigcup_{h \in D} \{A_1 \cup \{(s^h, o_i), (o_i, d_i), (d_i, t^h) \mid i \in V\} \cup \{(t^h, s^h)\}\}$



# Min Cost Flow: ILP formulation

- $N = S \cup T \cup \{(s^h, t^h) \mid h \in D\}$
- $A = \bigcup_{h \in D} \{A_1 \cup \{(s^h, o_i), (o_i, d_i), (d_i, t^h) \mid i \in V\} \cup \{(t^h, s^h)\}\}$

$$(MDVS) \quad \min \quad \sum_{h \in D} \sum_{ij \in A} c_{ij}^h x_{ij}^h \quad (24)$$

$$\text{s.t.} \quad \sum_{h \in D} \sum_{ij \in A} x_{ij}^h = 1 \quad \forall i \in S \quad (25)$$

$$\sum_{ij \in A} x_{ij}^h - \sum_{ji \in A} x_{ji}^h = 0 \quad \forall i \in N, \forall h \in D \quad (26)$$

$$x_{ts}^h \leq k_h \quad \forall h \in D \quad (27)$$

$$x_{ij}^h \in \{0, 1\} \quad \forall h \in D, \forall ij \in A \setminus \{s^h, t^h\} \quad (28)$$

# Min Cost Flow: LP relaxation

- $N = S \cup T \cup \{(s^h, t^h) \mid h \in D\}$
- $A = \bigcup_{h \in D} \{A_1 \cup \{(s^h, o_i), (o_i, d_i), (d_i, t^h) \mid i \in V\} \cup \{(t^h, s^h)\}\}$

$$\min \quad \sum_{h \in D} \sum_{ij \in A} c_{ij}^h x_{ij}^h$$

$$\text{s.t.} \quad \sum_{h \in D} \sum_{ij \in A} x_{ij}^h = 1 \quad \forall i \in S$$

$$\sum_{ij \in A} x_{ij}^h - \sum_{ji \in A} x_{ji}^h = 0 \quad \forall i \in N, \forall h \in D$$

$$x_{ts}^h \leq k_h \quad \forall h \in D$$

$$0 \leq x_{ij}^h \leq 1 \quad \forall h \in D, \forall ij \in A \setminus \{(s^h, t^h)\}$$

# Lagrangian Relaxation

We keep the integrality constraint, but  
we relax the **assignment constraint**:

$$z_{LB} = \Phi(\lambda) = \min \sum_{h \in D} \sum_{ij \in A} c_{ij}^h x_{ij}^h - \sum_{i \in S} \lambda_i \left( \sum_{h \in D} \sum_{ij \in A} x_{ij}^h - 1 \right) \quad (29)$$

$$\text{s.t. } \sum_{ij \in A} x_{ij}^h - \sum_{ji \in A} x_{ji}^h = 0 \quad \forall i \in N, \forall h \in D \quad (30)$$

$$x_{ts}^h \leq k_h \quad (31)$$

$$x_{ij}^h \in \{0, 1\} \quad \forall ij \in A \quad (32)$$

# Lagrangian Relaxation

$$\begin{aligned}\Phi(\lambda) = \sum_{i \in S} \lambda_i + \min \quad & \sum_{h \in D} \left( \sum_{ij \in A} (c_{ij}^h - \lambda_i) x_{ij}^h \right) \\ \text{s.t.} \quad & \sum_{ij \in A} x_{ij}^h - \sum_{ji \in A} x_{ji}^h = 0 \quad \forall i \in N, \forall h \in D \\ & x_{ts}^h \leq k_h \\ & x_{ij}^h \in \{0, 1\} \quad \forall ij \in A \setminus \{(t^h, s^h)\}\end{aligned}$$

We get  $|D|$  independent subproblems that can be solved using any Min Cost Flow algorithms.

**Remark:**  $\Phi(\lambda)$  yields a lower bound for each value of  $\lambda$  ...

# Lagrangian Relaxation

$$\Phi_h(\lambda) = \min \sum_{ij \in A} (c_{ij}^h - \lambda_i) x_{ij}^h \quad (33)$$

$$\text{s.t.} \quad \sum_{ij \in A} x_{ij}^h - \sum_{ji \in A} x_{ji}^h = 0 \quad \forall i \in N \quad (34)$$

$$x_{ts}^h \leq k_h \quad (35)$$

$$x_{ij}^h \in \{0, 1\} \quad \forall ij \in A \setminus \{(t^h, s^h)\} \quad (36)$$

We get  $|D|$  independent subproblems that can be solved using any Min Cost Flow algorithms.



# Lagrangian Relaxation

$$\Phi_h(\lambda) = \min \sum_{ij \in A} (c_{ij}^h - \lambda_i) x_{ij}^h \quad (37)$$

$$\text{s.t.} \quad \sum_{ij \in A} x_{ij}^h - \sum_{ji \in A} x_{ji}^h = 0 \quad \forall i \in N \quad (38)$$

$$x_{ts}^h \leq k_h \quad (39)$$

$$0 \leq x_{ij}^h \leq 1 \quad \forall ij \in A \quad (40)$$

Min Cost Flow problems are Totally Unimodular

# MD-VS: Subgradient Optimization

Among all vector  $\lambda$ , we look for the vector that solves:

$$\max_{\lambda} \Phi(\lambda) = \sum_{i \in S} \lambda_i + \max_{\lambda} \sum_{h \in D} \Phi_h(\lambda)$$

Since  $\Phi(\lambda)$  is a concave piecewise linear function, this optimization problem can be solved with a subgradient algorithm.

Core idea:

$$\lambda^{k+1} \leftarrow \lambda^k + T g$$

where

- $T$  is a scalar (step size)
- $g$  is a **search** direction (subgradient)

# MD-VS: Subgradient Optimization

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**Algorithm 1:** Subgradient

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$\lambda_i^0 \leftarrow 0$  (init multipliers);

**foreach**  $k = 1, \dots, \text{maxiter}$  **do**

**foreach**  $h \in D$  **do**

        Solve  $\Phi_h(\lambda)$  and get  $\bar{x}_{ij}^h$  and  $z_{LB}^h$ ;

    Compute  $z_{LB} = \sum_{i \in S} \lambda_i + \sum_{h \in D} z_{LB}^h$ ;

    If  $z_{LB} > z_{LB}^*$  then  $z_{LB}^* \leftarrow z_{LB}$ ;

    If  $\bar{x}_{ij}^h$  is feasible for (24)–(28) update  $z_{UB}$ ;

    If  $z_{LB}^* = z_{UB}$ : **stop**  $z_{UB}$  is the optimal solution;

    Update subgradients  $g_i = 1 - \sum_{h \in D} \sum_{ij \in A} \bar{x}_{ij}^h$  for all  $i \in S$ ;

    Update step size  $T = \frac{f(z_{UB} - z_{LB}^*)}{\sum_{i \in S} g_i^2}$ ;

    Update multipliers  $\lambda_i^{k+1} = \lambda_i^k + T g_i$  for all  $i \in S$ ;

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# MD-VS: Lagrangian-based Heuristic

Once we solve  $\max_{\lambda} \Phi(\lambda)$ , we consider:

- $Q_1 = \{i \mid \sum_{h \in D} \sum_{ij \in A} \bar{x}_{ij}^h > 1\}$  (trips overassigned)

We empty  $Q_1$  (easy)

- $Q_2 = \{i \mid \sum_{h \in D} \sum_{ij \in A} \bar{x}_{ij}^h = 0\}$  (trips unassigned)

We *try to empty*  $Q_2$  (capacity constraint must still hold!)

If we are not able to empty  $Q_2$ , we solve a **Minimum Fleet Size** problem with the trips in  $Q_2$  and assign greedily the resulting vehicle duties to the *free* depots.

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# MD-VS: Disjoint Path Cover Formulation

## Yet Another Formulation and Yet Another Graph!

Consider the multigraph  $G = (N, A)$  where:

- $N$  has a vertex for each trip  $v_i$  with  $i = 1..n$ , and a pair of vertices  $s_h$  and  $t_h$  for each depot  $h$  (in total  $n + 2|D|$  vertices)
- there is a pair of arcs  $(s_h, v_i)$  and  $(v_i, t_h)$  for each trip and each depot
- there is an arc  $(v_i, v_j)^h$  for each pair of compatible trips and each depot (i.e.  $|D|$  parallel arcs)

A path from  $s_h$  to  $t_h$  corresponds to a feasible vehicle duty assigned to a vehicle housed in depot  $h$ .

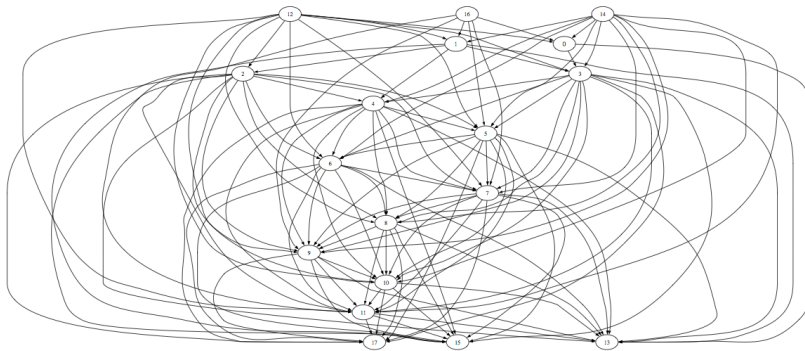
# Example

Given 3 depots and 12 trips:

| ID | Da       | A        | Inizio | Fine  |
|----|----------|----------|--------|-------|
| 0  | NETTPO   | RMANAG   | 04:30  | 06:20 |
| 1  | NETTPO   | RMLAUREN | 04:40  | 06:20 |
| 2  | RMLAUREN | NETTPO   | 06:20  | 08:15 |
| 3  | APRILI   | LATINA   | 07:25  | 08:05 |
| 4  | ANZICO   | NETTPO   | 13:00  | 13:40 |
| 5  | NETTPO   | ANZIO    | 14:00  | 14:25 |
| 6  | ANZIO    | NETTPO   | 14:30  | 14:50 |
| 7  | NETTPO   | ANZIO    | 14:50  | 15:20 |
| 8  | ANZIO    | NETTPO   | 15:30  | 16:00 |
| 9  | NETTPO   | ANZIO    | 16:00  | 16:20 |
| 10 | ANZIO    | NETTPO   | 16:30  | 16:55 |
| 11 | NETTPO   | ANZIO    | 17:30  | 18:00 |

# Example

Given 3 depots and 12 trips:





# MD-VS: Multicommodity Formulation

$$\min \sum_{ij \in A} \sum_{h \in D} c_{ij}^h x_{ij}^h \quad (41)$$

$$\text{s.t.} \quad \sum_{h \in D} \sum_{ij \in A} x_{ij}^h = 1 \quad \forall i \in V \quad (42)$$

$$\sum_{ji \in A} x_{ji}^h - \sum_{ij \in A} x_{ij}^h = 0 \quad \forall h \in D, i \in V \quad (43)$$

$$\sum_{j \in V} x_{s_h j}^h \leq k_h \quad \forall h \in D \quad (44)$$

$$x_{ij}^h \in \{0, 1\} \quad \forall (i, j) \in A, h \in D. \quad (45)$$

Drawback: still huge number of variables and constraints!

# MD-VS: Path-based Formulation

Given the set of every path  $\mathcal{P}$ , let  $a_{ip} = 1$  iff trip  $i$  is covered by  $p$ ,  
and let  $b_p^h$  iff path  $p$  starts (and ends) at depot  $h$

Set Partitioning formulation:

$$\min \sum_{p \in \mathcal{P}} c_p \lambda_p \quad (46)$$

$$\text{s.t.} \quad \sum_{p \in \mathcal{P}} a_{ip} \lambda_p = 1 \quad \forall i \in V \quad (47)$$

$$\sum_{p \in \mathcal{P}} b_p^h \lambda_p \leq k_h \quad \forall h \in D \quad (48)$$

$$\lambda_p \in \{0, 1\} \quad \forall p \in \mathcal{P}. \quad (49)$$

This is solved by Column Generation!

# MD-VS: Column Generation and Pricing Subproblem

Start with  $\bar{\mathcal{P}} \subset \mathcal{P}$  and generate new paths on demand

$$\min \sum_{p \in \bar{\mathcal{P}}} c_p \lambda_p \quad (50)$$

$$\text{dual multipliers } \alpha_i \leftarrow \sum_{p \in \bar{\mathcal{P}}} a_{ip} \lambda_p = 1 \quad \forall i \in V \quad (51)$$

$$\text{dual multipliers } \beta_h \leftarrow \sum_{p \in \bar{\mathcal{P}}} b_p^h \lambda_p \leq k_h \quad \forall h \in D \quad (52)$$

$$\lambda_p \geq 0 \quad \forall p \in \bar{\mathcal{P}}. \quad (53)$$

Given  $\alpha_i^*$  and  $\beta_h^*$ , set the reduced cost on the arcs

- $\bar{c}_{ij}^h = c_{ij}^h - \alpha_i$  for  $i = 1..n$
- $\bar{c}_{ij}^h = c_{ij}^h - \beta_h$  for  $i = t_h, h \in D$

(recall:  $c_p^h = \sum_{ij \in A} c_{ij}^h$ )

# MD-VS: Pricing Subproblem

The pricing subproblem is a shortest path problem:

$$z_{rc} = \min \sum_{ij \in A} \sum_{h \in D} \bar{c}_{ij}^h x_{ij}^h \quad (54)$$

$$\text{s.t.} \quad \sum_{h \in D} \sum_{(s_h, i) \in A} x_{s_h, i}^h = 1 \quad (55)$$

$$\sum_{ji \in A} x_{ji}^h - \sum_{ij \in A} x_{ij}^h = 0 \quad \forall h \in D, i \in V \quad (56)$$

$$0 \leq x_{ij}^h \leq 1 \quad \forall (i, j) \in A, h \in D. \quad (57)$$

which is **separable** by depot

If a path  $p \notin \bar{\mathcal{P}}$  with  $z_{rc} < 0$  exists, then:

$$\bar{\mathcal{P}} \leftarrow \{p\} \cup \bar{\mathcal{P}}$$

Problem (50)–(53) is solved anew, and the algorithm iterates

# MD-VS: Column Generation

One drawback of column generation is that becomes less efficient as the **average number of trips per path increases**.

In real life instances there is not a take-all winner algorithm

# Resume

