



The Railway Rapid Transit Network Construction Scheduling Problem

IWOLOCA 2019 - CÁDIZ

David Canca, Alicia de los Santos, Gilbert Laporte, Juan A. Mesa

University of Seville, Department of Industrial Engineering and Management Science dco@us.es



Unión Europea
Fondo Europeo
de Desarrollo Regional



Outline

- 
- 1 Background
 - 2 Problem description
 - 3 A quadratic MIP formulation
 - 4 Illustration
 - 5 Conclusions and further research

Introduction: The railway transportation planning process

Strategic Level

Network design → Line planning

Tactical Level

Scheduling-Timetabling → Rolling stock management → Shunting operations → Platforming

Operational Level

Personnel scheduling → Personnel rostering

Disturbances management → Train Rerouting → Timetabling adjustment → Crew adjustment

Introduction: The railway transportation planning process

Strategic Level

Network design

Line planning

Tactical Level

Very complex problem.
Not possible to solve it as a whole.
Traditionally addressed as succession of stages.
The solution of each stage is used as input for the next.
This approach leads to sub-optimal solutions.
To obtain better (realistic) solutions: **Integration of successive stages** (depending on the solving capabilities) and/or
consider information from later stages and follow an iterative tuning process

Platforming

Operational Level

Disturbances management

Train Rerouting

Timetabling adjustment

Crew adjustment

Introduction: Network Design and Line Planning

Strategic Level

Network design

From a specific scenario find the network (stations and stretches) that will be used to transport people using a public transportation mode

Topology of the city (scenario)
Potential stations places, potential stretches
Physical constraints (land characteristics)
Historical buildings.....

Demand mobility patterns
Alternative transportation modes
Population density.....

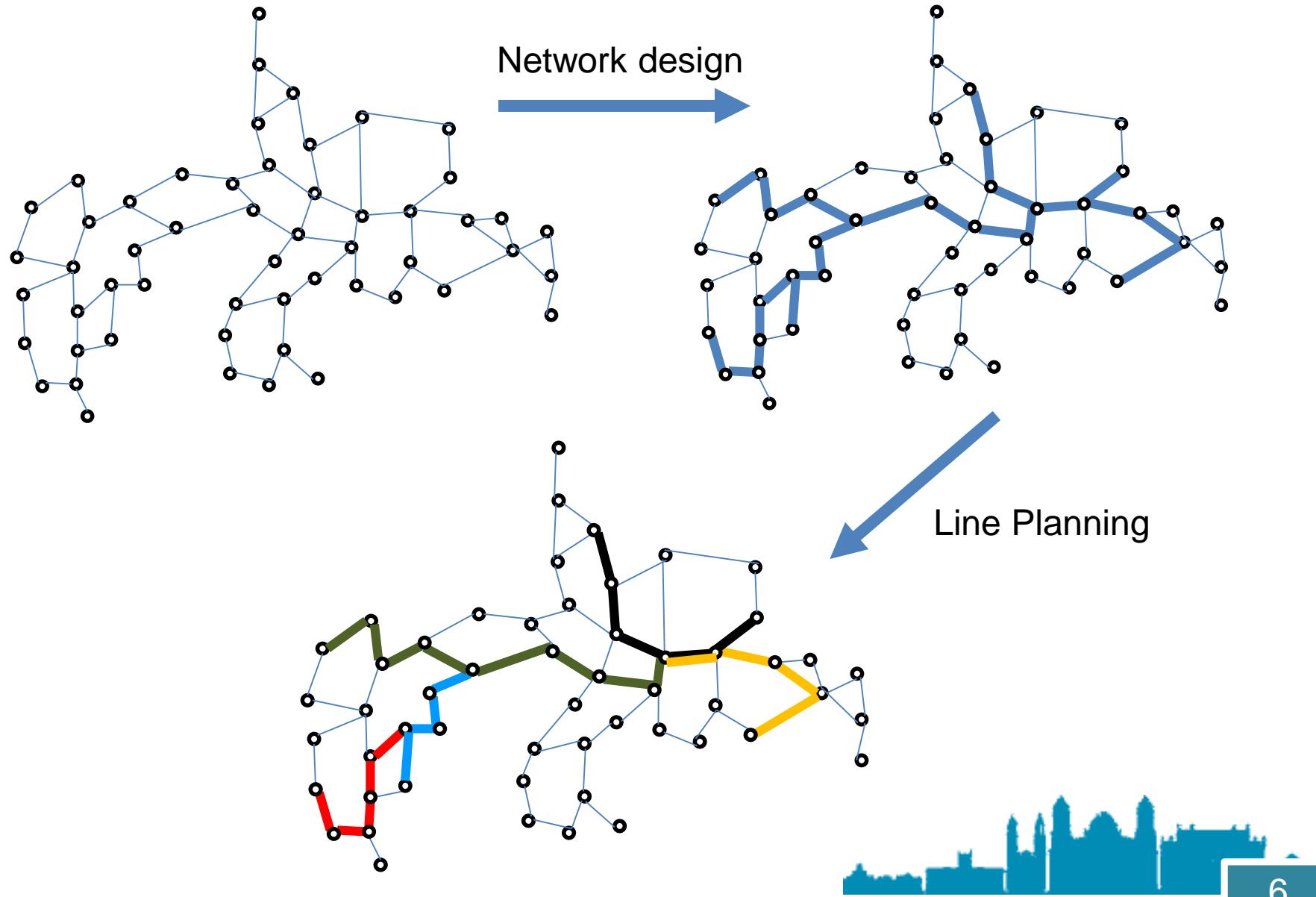
Line planning

Given a certain network (obtained from the previous stage) define several corridors (lines) where trains will perform regular services to move people among stations according to one or several demand patterns

Origin and destination of trips
Line constraints (number, length, number of stations)
Construction cost

Distance between stations
Planning horizon
Alternative transportation modes
Demand coverage

Introduction: Network Design and line Planning



Main Line planning approaches:

Survey: Schöbel, A. Line planning in public transportation: models and methods. OR Spectrum (2012) 34:491–510.

- **From a line pool:** Generating a set of plausible candidate lines. Combining a subset of lines to define the network (genetic algorithms and other heuristics) or generate new candidate lines from dual information (column generation) with different criteria (Maximizing trip coverage, minimum number of transfers, minimum costs, maximum social welfare...)



Fan W, Machemehl RB (2006) Optimal transit route network design problem with variable transit demand: genetic algorithm approach. J Transp Eng 132:40–51.

Borndörfer R, Grötschel M, Pfetsch ME (2007) A column generation approach to line planning in public transport. Transp Sci 41:123–132.

- **Constructive:** Selecting nodes and edges from an underlaying network while maintaining network structure and line constraints with different criteria (Trip coverage, Minimum transfers, minimum costs, maximum social welfare...)

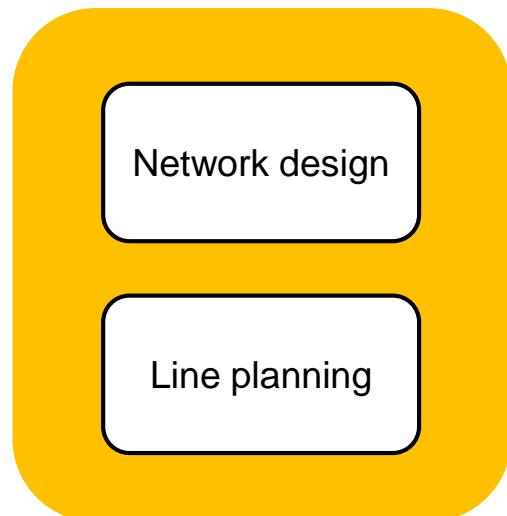
Network design and line planning

- Canca, D., De-Los-Santos, A., Laporte, G., Mesa, J.A. 2016. A general rapid network design, line planning and fleet investment integrated model. *Annals of Operations Research.* 246 (1–2), 127–144.
- Canca, D., De-Los-Santos, A., Laporte, G., Mesa, J. A. 2017. An adaptive neighborhood search metaheuristic for the integrated railway rapid transit network design and line planning problem. *Computers & Operations Research* 78, 1-14
- Canca, D., De los Santos, A., Mesa, J. A., Laporte, G. 2017. The railway network design, line planning and capacity problem: An adaptive large neighborhood search metaheuristic. In *Advanced Concepts, Methodologies and Technologies for Transportation and Logistics.* Jacek Zak, Yuval Hadas, Riccardo Rossi (Eds.). *Advances in Intelligent Systems and Computing.*
- Canca, D., De-Los-Santos, A., Laporte, G., Mesa, J.A. The Integrated Railway Rapid Transit Network Design and Line Planning Problem with Elastic Demand. *Transportation Research E.* Under review (2nd round).

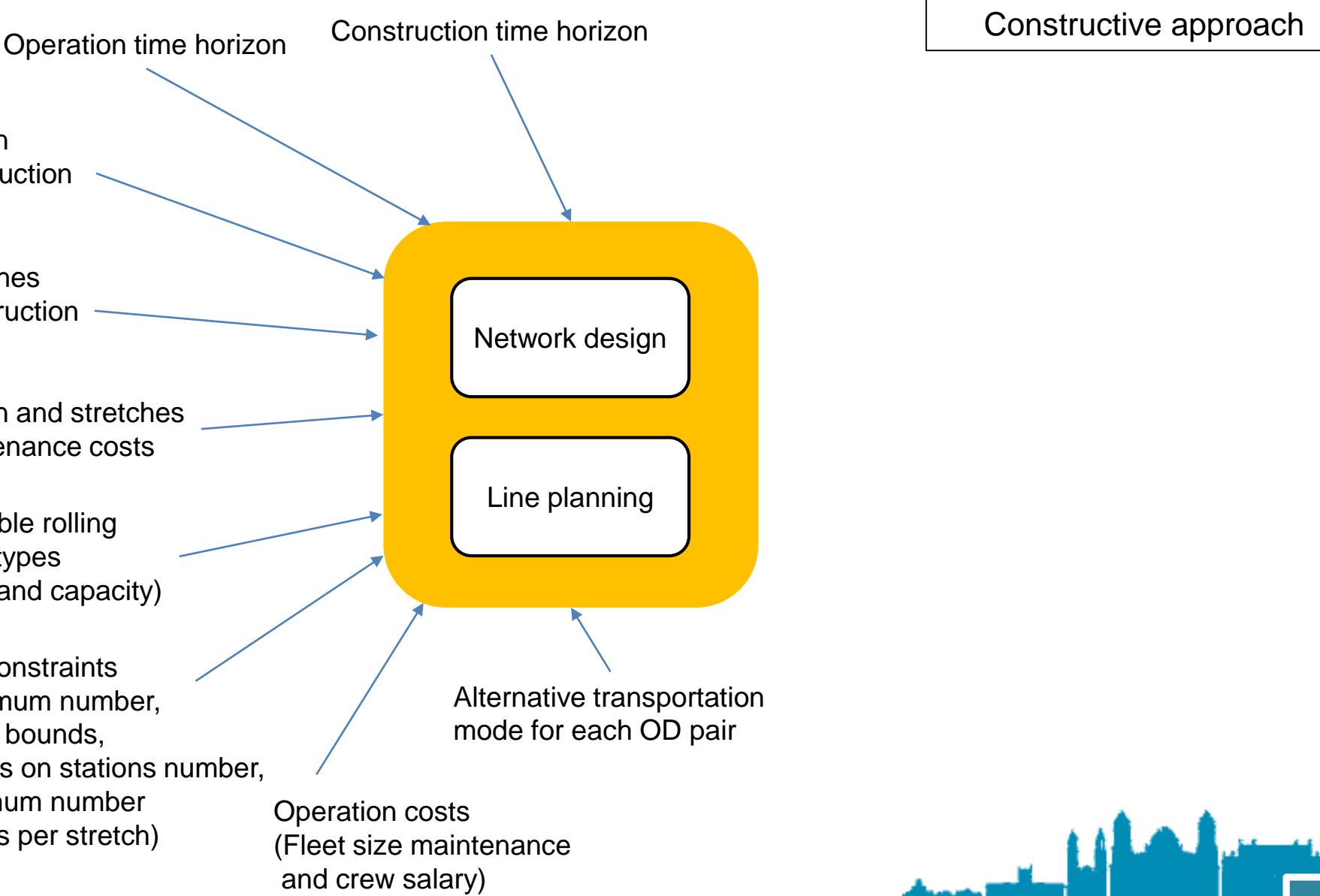


Our general approach I

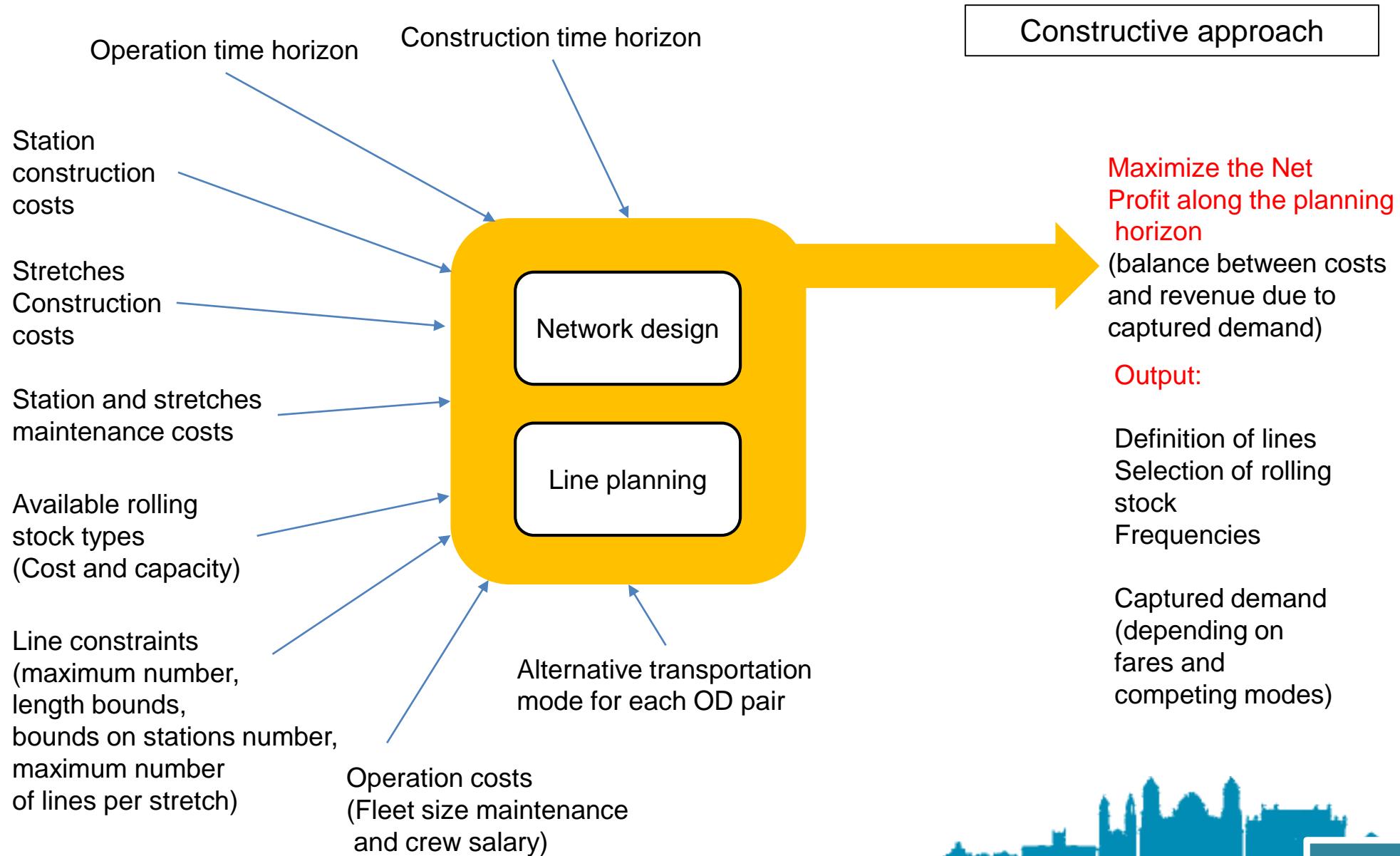
Constructive approach



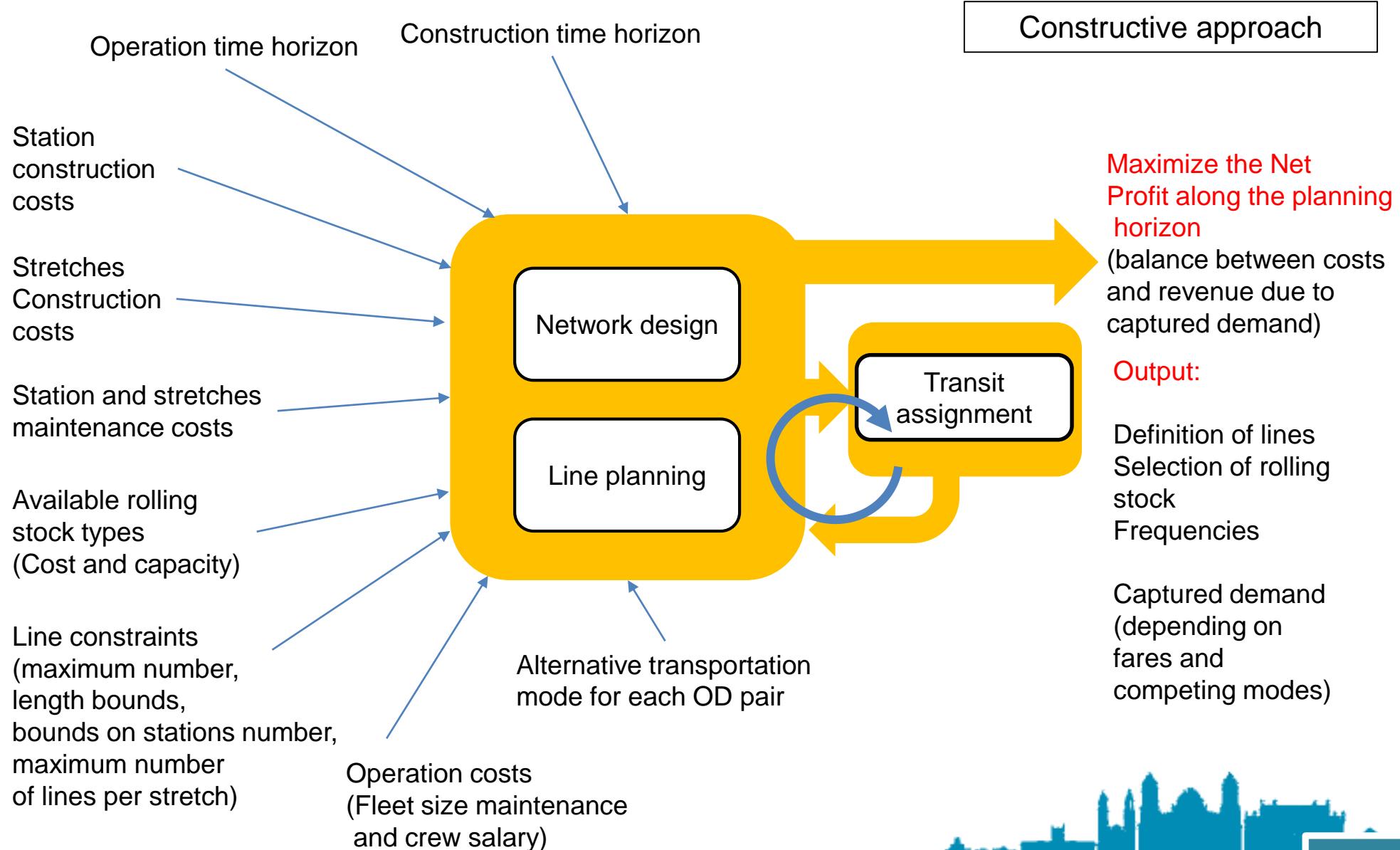
Our general approach I



Our general approach I



Our general approach I



The need of the temporal dimension:

The network will be constructed during certain time interval (10, 15 years). The passenger demand will change along time due to the inclusion of this new mode and other reasons (new transportation modes, changes in land use, etc.) . **Moreover, the passenger demand is partially served during the construction period every time a facility (line or partial line) is put into operation.**

The network will be exploited during a long time interval. It is necessary to consider a long time scenario in order to analyse **the investment** (30 - 40 - 50 years) using the Return of Investment (ROI) or the Net Present Value (NPV) .



The need of the temporal dimension:

The network will be constructed during certain time interval (10, 15 years). The passenger demand will change along time due to the inclusion of this new mode and other reasons (new transportation modes, changes in land use, etc.) . **Moreover, the passenger demand is partially served during the construction period every time a facility (line or partial line) is put into operation.**

The network will be exploited during a long time interval. It is necessary to consider a long time scenario in order to analyse **the investment** (30 - 40 - 50 years) using the Return of Investment (ROI) or the Net Present Value (NPV) .

The inclusion of a detailed time management in our previous mathematical models, make them completely intractable.

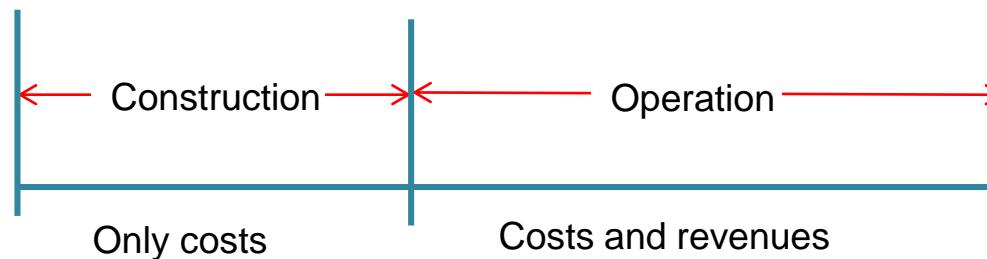


The need of the temporal dimension:

~~The network will be constructed during certain time interval (10–15 years). The~~

In our past works: The planning horizon (interval to analyse investments) is divided into two parts.

- **First part:** A certain time interval needed to construct the network.
- **Second part:** A time interval where the network is operated. This interval starts after the construction is finished.



NOT TOO MUCH REAL, BUT TRACTACBLE !!!



Outline

- 1 Background
- 2 Problem description
- 3 A quadratic MIP formulation
- 4 Illustration
- 5 Conclusions and further research

Suppose we have solved a network design problem following, for instance, one of our approaches and we have a “**good solution to be constructed**”.

QUESTION:

If we assume a certain behaviour in the transportation demand affecting this mode,
Taking into account that the network can be partially operated during its construction

WHAT IS THE BEST WAY TO CONSTRUCT THE NETWORK, i.e.

WHAT IS THE MOST CONVENIENT ORDER IN THE

CONSTRUCTION PROJECT?



Suppose we have solved a network design problem following, for instance, one of our approaches and we have a “**good solution to be constructed**”.

QUESTION:

If we assume a certain behaviour in the transportation demand affecting this mode,
Taking into account that the network can be partially operated during its construction

WHAT IS THE BEST WAY TO CONSTRUCT THE NETWORK, i.e.

WHAT IS THE MOST CONVENIENT ORDER IN THE
CONSTRUCTION PROJECT?

A particular case of a
Double Resource-constrained scheduling problem



- The network is divided into segments (A succession of stations and links).
- Segments are put into operation when they are finished accordingly to certain rules imposed by the construction project plan (later).
- Demand is partially captured during the construction phase.
- We consider that passenger demand is no constant.
- We want to schedule the construction of segments in order to achieve the best **Net Present Value** considering a long planning time interval.
- The **construction order** affects the return of the investment.
- The construction of each segment requires certain inversion (according to the specified budget) and the usage of other resources (the most important, for subway segments: The need of BORING MACHINES).



Segments' Construction connectivity

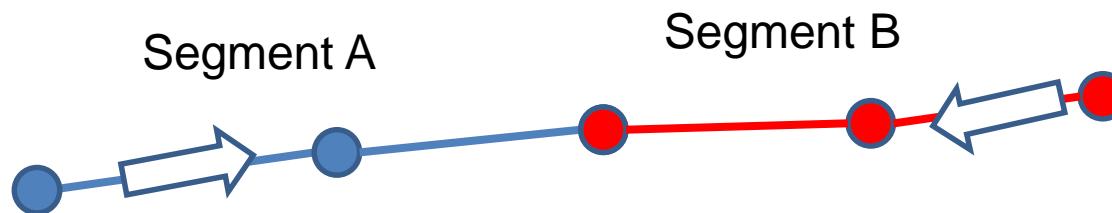
Segment B can be started once segment A is started -> **Weak construction connectivity**

Segment B cannot be started until segment A is finished -> **Strong construction connectivity**



Segments' Construction connectivity

Segment B can be started once segment A is started -> **Weak construction connectivity**

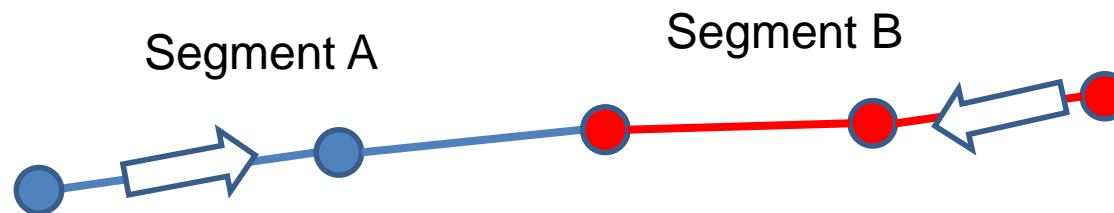


Segment B cannot be started until segment A is finished -> **Strong construction connectivity**

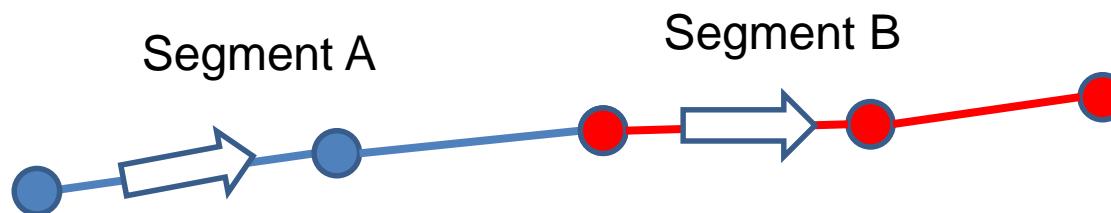


Segments' Construction connectivity

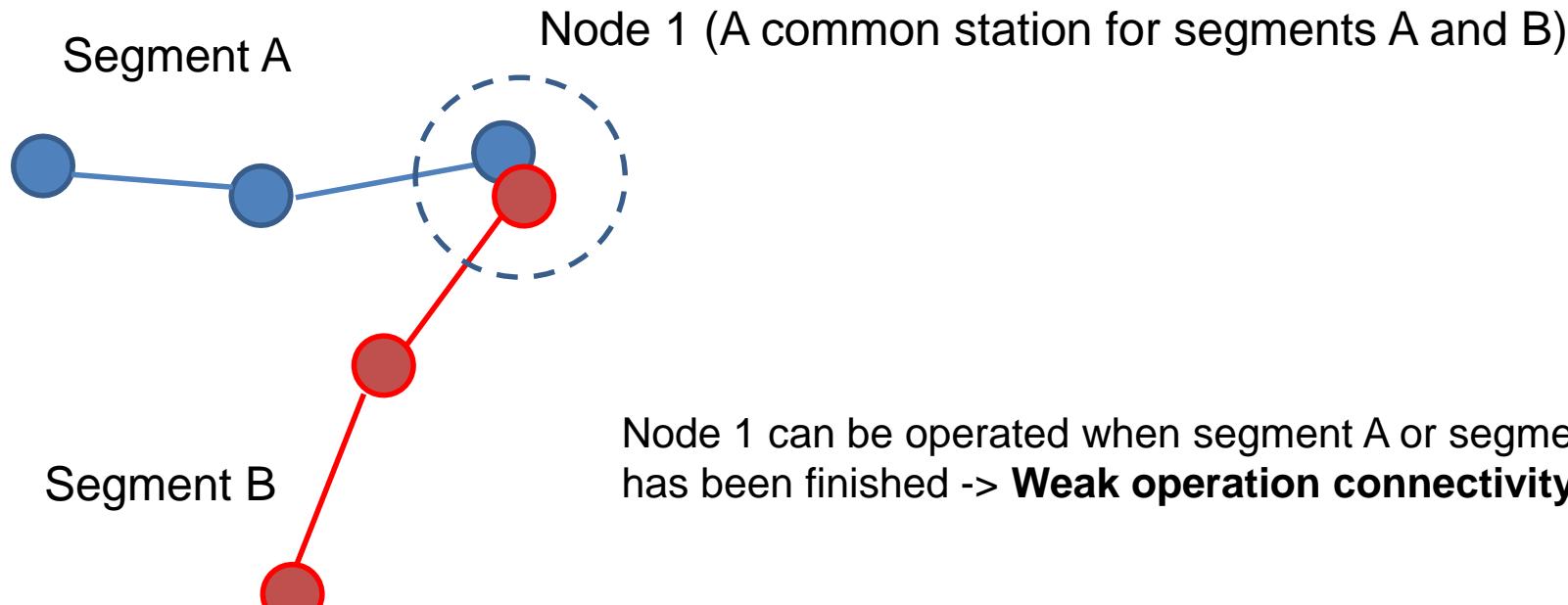
Segment B can be started once segment A is started -> **Weak construction connectivity**



Segment B cannot be started until segment A is finished -> **Strong construction connectivity**



Nodes' Operation connectivity



Outline

- 1 Background 4 Illustration
- 2 Problem description 5 Conclusions and further research
- 3 A quadratic MIP formulation

Sets and parameters I

Sets

- $\mathcal{N} = \{1, \dots, N\}$, set of segments.
- $\mathcal{V} = \{1, \dots, K\}$, set of nodes representing stations.
- $\mathcal{T} = \{1, \dots, T\}$, set of periods.
- \mathcal{L} , set of lines to be constructed.
- \mathcal{L}' , mandatory set of lines to be constructed.
- \mathcal{L}'' , non-mandatory, set of lines to be constructed.
- L , length of the planning horizon expressed in years.

Auxiliary sets

- \mathcal{A} , adjacency matrix of segments in \mathcal{N} . Each element $a_{ij} \in \mathcal{A}$ is equal to 1 if segments $i, j \in \mathcal{N}$ share a station, zero otherwise.
- $\mathcal{N}(k)$, set of segments containing the node $k \in \mathcal{V}$.
- \mathcal{N}_w , set of segments with weak construction connectivity.
- \mathcal{N}_s , set of segments with strong construction connectivity..
- $\mathcal{V}(i)$, set of nodes belonging to segment $i \in \mathcal{N}$.
- \mathcal{V}_w , set of nodes with weak operation connectivity.
- \mathcal{V}_s , set of nodes with strong operation connectivity.
- $\mathcal{V}_w(i)$, set of nodes with weak operation connectivity in $\mathcal{V}(i)$.
- $\mathcal{V}_s(i)$, set of nodes with strong operation connectivity in $\mathcal{V}(i)$.



Sets and parameters II

Segments data

- $\mathcal{O}(t)$, origin-destination daily average matrix for period $t \in \mathcal{T}$. Each element of $\mathcal{O}(t)$ is denoted by $o_{kr}(t)$, $k, r \in \mathcal{V}$.
- C_i , cost of constructing segment $i \in \mathcal{N}$, including the construction cost of the facilities needed to operate the segment at stations $k \in \mathcal{V}(i)$.
- D_i , number of periods needed to construct segment $i \in \mathcal{N}$.

Budget

- R_t , total expenditure allowed at period $t \in \mathcal{T}$ if the construction budget is considered as a renewable resource.
- R , total expenditure allowed for the project if the construction budget is considered as a non-renewable resource.
- σ , discount rate.

Economical parameters

- ρ , initial ticket price.
- Δ_I , annual rate of interest.
- Δ_ρ , annual increase rate of ticket price ρ .
- Δ_C , annual increase rate of construction costs.
- p_{kr} , annual increase rate of the element $o_{kr}(t) \in \mathcal{O}(t)$ only for the case in which a linear increase rate of the demand matrix elements is considered.

Boring machines

- N_M set of segments whose construction requires a tunnel boring machine.
- M , number of tunnel boring machines.
- C_M , annual rental cost of tunnel boring machines.



- $x_i^t = 1$, if the segment $i \in \mathcal{N}$ is being built in period $t \in \mathcal{T}$, 0 otherwise.
- $y_i^t = 1$, if the construction of the segment $i \in \mathcal{N}$ starts in period $t \in \mathcal{T}$, 0 otherwise.
- $w_i^t = 1$, if the segment $i \in \mathcal{N}$ has been constructed before period $t \in \mathcal{T}$, 0 otherwise.
- $z_k^t = 1$, if the station $k \in \mathcal{V}$ is operational in period $t \in \mathcal{T}$, 0 otherwise.
- H_t , remaining construction budget at the end of period t .
- B_t , slack variables to determine the number of unused boring machines at period t .



Constraints I



28

From a construction point of view, we distinguish between two type of lines, **mandatory and desirable**. Mandatory lines must be completely constructed. In the case of desirable lines it is possible to construct only some segments of the line, depending on the available budget.

In mandatory lines,
segments have to be
constructed

$$\sum_{t=1}^T y_i^t = 1, \quad i \in \mathcal{N}_\ell, \ell \in \mathcal{L}'. \quad (1)$$



Constraints I

From a construction point of view, we distinguish between two type of lines, **mandatory and desirable**. Mandatory lines must be completely constructed. In the case of desirable lines it is possible to construct only some segments of the line, depending on the available budget.

In mandatory lines, segments have to be constructed

$$\sum_{t=1}^T y_i^t = 1, \quad i \in \mathcal{N}_\ell, \ell \in \mathcal{L}'. \quad (1)$$

Additionally, since the construction duration of segment i is D_i , the number of variables x_i^t must add up to the segment's duration:

The duration of segments is known

$$\sum_{t=1}^T x_i^t = D_i, \quad i \in \mathcal{N}_\ell, \ell \in \mathcal{L}'. \quad (2)$$



Constraints I

From a construction point of view, we distinguish between two type of lines, **mandatory and desirable**. Mandatory lines must be completely constructed. In the case of desirable lines it is possible to construct only some segments of the line, depending on the available budget.

In mandatory lines, segments have to be constructed

$$\sum_{t=1}^T y_i^t = 1, \quad i \in \mathcal{N}_\ell, \ell \in \mathcal{L}'. \quad (1)$$

Additionally, since the construction duration of segment i is D_i , the number of variables x_i^t must add up to the segment's duration:

The duration of segments is known

$$\sum_{t=1}^T x_i^t = D_i, \quad i \in \mathcal{N}_\ell, \ell \in \mathcal{L}'. \quad (2)$$

For non-mandatory lines, constraints (1) must be relaxed:

In optional lines, constraints 1 are relaxed

$$\sum_{t=1}^T y_i^t \leq 1, \quad i \in \mathcal{N}_\ell, \ell \in \mathcal{L}''. \quad (3)$$



Constraints II



32

Constraints II

In this situation, the construction duration of a segment i could be D_i or 0 depending on whether the segment is built or not. Constraints (2) must be modified to capture this behavior:

Linking x and y variables for non mandatory segments

$$\sum_{t=1}^T x_i^t = D_i \sum_{t=1}^T y_i^t, \quad i \in \mathcal{N}_\ell, \ell \in \mathcal{L}''. \quad (4)$$

Constraints II

In this situation, the construction duration of a segment i could be D_i or 0 depending on whether the segment is built or not. Constraints (2) must be modified to capture this behavior:

$$\sum_{t=1}^T x_i^t = D_i \sum_{t=1}^T y_i^t, \quad i \in \mathcal{N}_\ell, \ell \in \mathcal{L}''. \quad (4)$$

Linking x and y variables for non mandatory segments

Since the construction duration of a segment can exceed one period and we only consider non-preemptive tasks, it is necessary to ensure that once started a segment must be constructed without interruption. Then, if the construction of segment i starts at period t ($y_i^t = 1$) and the duration is D_i , the segment must be in construction during periods $t, t+1, t+2, \dots, t+D_i-1$:

$$D_i \cdot y_i^t \leq \sum_{s=t}^{t+D_i-1} x_i^s, \quad i \in \mathcal{N}, t \in \mathcal{T}. \quad (5)$$

Consecutiveness constraints (non-preemptive tasks).



Constraints II

In this situation, the construction duration of a segment i could be D_i or 0 depending on whether the segment is built or not. Constraints (2) must be modified to capture this behavior:

$$\sum_{t=1}^T x_i^t = D_i \sum_{t=1}^T y_i^t, \quad i \in \mathcal{N}_\ell, \ell \in \mathcal{L}''. \quad (4)$$

Linking x and y variables for non mandatory segments

Since the construction duration of a segment can exceed one period and we only consider non-preemptive tasks, it is necessary to ensure that once started a segment must be constructed without interruption. Then, if the construction of segment i starts at period t ($y_i^t = 1$) and the duration is D_i , the segment must be in construction during periods $t, t+1, t+2, \dots, t+D_i-1$:

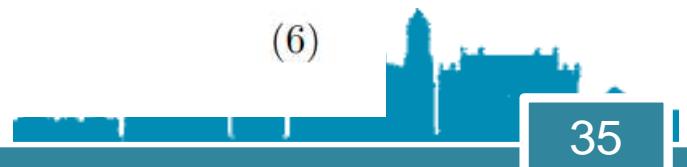
$$D_i \cdot y_i^t \leq \sum_{s=t}^{t+D_i-1} x_i^s, \quad i \in \mathcal{N}, t \in \mathcal{T}. \quad (5)$$

Consecutiveness constraints (non-preemptive tasks).

Since we do not impose an initial set of segments to be constructed, the first segments to initiate the network must be selected on the basis of the expected profit. Then for period $t = 1$ we simply impose the need to start the construction of several connected segments, no matter what they are. To this end, we impose the following constraints:

$$y_i^1 + y_j^1 \leq a_{ij} + 1, \quad i, j \in \mathcal{N}, j > i. \quad (6)$$

Connectivity constraints for the initial period



Constraints III



36

Constraints III

Here we have to distinguish between segments with weak construction connectivity and those with strong connectivity. In the first case, at period t segment i can be initiated only if at least one of its connected segments has been previously initiated:

Enforcing weak construction connectivity

$$y_i^t \leq \sum_{s=1}^{t-1} \sum_{j=1}^N a_{ij} \cdot y_j^s, \quad i \in \mathcal{N}_w, \quad t \in \mathcal{T} \setminus \{1\}. \quad (7)$$

In the second case, a segment i can be initiated at period t only if at least one of its connected segments has been completed:

$$y_i^t \leq \sum_{s=1}^{t-1} \sum_{j=1}^N a_{ij} \cdot w_j^s, \quad i \in \mathcal{N}_s, \quad t \in \mathcal{T} \setminus \{1\}. \quad (8)$$

Constraints III

Here we have to distinguish between segments with weak construction connectivity and those with strong connectivity. In the first case, at period t segment i can be initiated only if at least one of its connected segments has been previously initiated:

$$y_i^t \leq \sum_{s=1}^{t-1} \sum_{j=1}^N a_{ij} \cdot y_j^s, \quad i \in \mathcal{N}_w, \quad t \in \mathcal{T} \setminus \{1\}. \quad (7)$$

Enforcing weak construction connectivity

In the second case, a segment i can be initiated at period t only if at least one of its connected segments has been completed:

$$y_i^t \leq \sum_{s=1}^{t-1} \sum_{j=1}^N a_{ij} \cdot w_j^s, \quad i \in \mathcal{N}_s, \quad t \in \mathcal{T} \setminus \{1\}. \quad (8)$$

Or
strong construction connectivity

Constraints III

Here we have to distinguish between segments with weak construction connectivity and those with strong connectivity. In the first case, at period t segment i can be initiated only if at least one of its connected segments has been previously initiated:

$$y_i^t \leq \sum_{s=1}^{t-1} \sum_{j=1}^N a_{ij} \cdot y_j^s, \quad i \in \mathcal{N}_w, t \in \mathcal{T} \setminus \{1\}. \quad (7)$$

Enforcing weak construction connectivity

In the second case, a segment i can be initiated at period t only if at least one of its connected segments has been completed:

$$y_i^t \leq \sum_{s=1}^{t-1} \sum_{j=1}^N a_{ij} \cdot w_j^s, \quad i \in \mathcal{N}_s, t \in \mathcal{T} \setminus \{1\}. \quad (8)$$

Or
strong construction connectivity

The next two families of constraints are imposed in order to know when segment is completed. For each segment $i \in \mathcal{N}$ in period $t \in \mathcal{T}$, if the sum of all the variables $x_i^s (s \leq t)$, which denotes the periods in which segment i has been constructed, is precisely D_i , then segment i is completed and the binary variable w_i^t must be activated:

$$D_i \cdot w_i^t \leq \sum_{s=1}^{t-1} x_i^s, \quad i \in \mathcal{N}, t \in \mathcal{T} \setminus \{1\}, \quad (9)$$

Determining the completion of segments

$$\sum_{s=1}^{t-1} x_i^s \leq D_i - 1 + w_i^t, \quad i \in \mathcal{N}, t \in \mathcal{T} \setminus \{1\}. \quad (10)$$



In order to later compute the captured demand **we need to know when a station k is active for operation** (decisions which are represented by variables z_{kt}).

The first case allows the operation of a node if at least one of the segments containing it has been completed:

$$z_k^t \leq \sum_{j \in \mathcal{N}(k)} w_j^t, \quad k \in \mathcal{V}_w, t \in \mathcal{T}. \quad (11)$$

If none of the segments containing node k is completed, then node k is not operational and its demand cannot be captured.

The second case, in its complete form (called full strong operation connectivity) enforces, for a given period t , the need of completing all segments containing the station before t :

$$|\mathcal{N}(k)| \cdot z_k^t \leq \sum_{j \in \mathcal{N}(k)} w_j^t, \quad k \in \mathcal{V}_s, t \in \mathcal{T}, \quad (12)$$

or alternatively:

$$z_k^t \leq w_j^t, \quad k \in \mathcal{V}_s, t \in \mathcal{T}, j \in \mathcal{N}(k).$$



In order to later compute the captured demand **we need to know when a station k is active for operation** (decisions which are represented by variables z_{kt})

Weak operation connectivity

The first case allows the operation of a node if at least one of the segments containing it has been completed:

$$z_k^t \leq \sum_{j \in \mathcal{N}(k)} w_j^t, \quad k \in \mathcal{V}_w, t \in \mathcal{T}. \quad (11)$$

If none of the segments containing node k is completed, then node k is not operational and its demand cannot be captured.

The second case, in its complete form (called full strong operation connectivity) enforces, for a given period t , the need of completing all segments containing the station before t :

$$|\mathcal{N}(k)| \cdot z_k^t \leq \sum_{j \in \mathcal{N}(k)} w_j^t, \quad k \in \mathcal{V}_s, t \in \mathcal{T}, \quad (12)$$

or alternatively:

$$z_k^t \leq w_j^t, \quad k \in \mathcal{V}_s, t \in \mathcal{T}, j \in \mathcal{N}(k).$$

In order to later compute the captured demand **we need to know when a station k is active for operation** (decisions which are represented by variables z_{kt})

Weak operation connectivity

The first case allows the operation of a node if at least one of the segments containing it has been completed:

$$z_k^t \leq \sum_{j \in \mathcal{N}(k)} w_j^t, \quad k \in \mathcal{V}_w, t \in \mathcal{T}. \quad (11)$$

If none of the segments containing node k is completed, then node k is ~~not~~ operational and its demand cannot be captured.

Strong operation connectivity

The second case, in its complete form (called full strong operation connectivity) enforces, for a given period t , the need of completing all segments containing the station before t :

$$|\mathcal{N}(k)| \cdot z_k^t \leq \sum_{j \in \mathcal{N}(k)} w_j^t, \quad k \in \mathcal{V}_s, t \in \mathcal{T}, \quad (12)$$

or alternatively:

$$z_k^t \leq w_j^t, \quad k \in \mathcal{V}_s, t \in \mathcal{T}, j \in \mathcal{N}(k).$$

If we consider the construction budget as a renewable resource, then each period we will have an amount R_t to construct the network. Then, the total cost of all segments being constructed in period t cannot exceed R_t :

$$\sum_{i=1}^N \frac{C_i}{D_i} \cdot (1 + \Delta_C L(t-1)) \cdot x_i^t + H_t = R_t + (1 + \Delta_I L) \cdot H_{t-1}, \quad t \in \mathcal{T}, \quad H_0 = 0. \quad (13)$$

Note that the remaining budget of a period is added to the budget of the following period, which is modeled by using slacks variables. In contrast, if the budget is considered as a non-renewable resource the initial budget R will be exhausted as the construction project is executed. Therefore, for the first period

$$\sum_{i=1}^N \frac{C_i}{D_i} \cdot x_i^1 + H_1 = R, \quad (14)$$

and for the remaining periods

$$\sum_{i=1}^N \frac{C_i}{D_i} \cdot (1 + \Delta_C L(t-1)) \cdot x_i^t + H_t = (1 + \Delta_I L) \cdot H_{t-1}, \quad t \in \mathcal{T} \setminus \{1\}. \quad (15)$$

If we consider the construction budget as a renewable resource, then each period we will have an amount R_t to construct the network. Then, the total cost of all segments being constructed in period t cannot exceed R_t :

Budget limitation for each period (renewable resource)

$$\sum_{i=1}^N \frac{C_i}{D_i} \cdot (1 + \Delta_C L(t-1)) \cdot x_i^t + H_t = R_t + (1 + \Delta_I L) \cdot H_{t-1}, \quad t \in \mathcal{T}, \quad H_0 = 0. \quad (13)$$

Note that the remaining budget of a period is added to the budget of the following period, which is modeled by using slacks variables. In contrast, if the budget is considered as a non-renewable resource the initial budget R will be exhausted as the construction project is executed. Therefore, for the first period

$$\sum_{i=1}^N \frac{C_i}{D_i} \cdot x_i^1 + H_1 = R, \quad (14)$$

and for the remaining periods

$$\sum_{i=1}^N \frac{C_i}{D_i} \cdot (1 + \Delta_C L(t-1)) \cdot x_i^t + H_t = (1 + \Delta_I L) \cdot H_{t-1}, \quad t \in \mathcal{T} \setminus \{1\}. \quad (15)$$

Constraints V

If we consider the construction budget as a renewable resource, then each period we will have an amount R_t to construct the network. Then, the total cost of all segments being constructed in period t cannot exceed R_t :

Budget limitation for each period (renewable resource)

$$\sum_{i=1}^N \frac{C_i}{D_i} \cdot (1 + \Delta_C L(t-1)) \cdot x_i^t + H_t = R_t + (1 + \Delta_I L) \cdot H_{t-1}, \quad t \in \mathcal{T}, \quad H_0 = 0. \quad (13)$$

Note that the remaining budget of a period is added to the budget of the following period, which is modeled by using slacks variables. In contrast, if the budget is considered as a non-renewable resource the initial budget R will be exhausted as the construction project is executed. Therefore, for the first period

Or budget limitation in case of considering it as a global resource

$$\sum_{i=1}^N \frac{C_i}{D_i} \cdot x_i^1 + H_1 = R, \quad (14)$$

and for the remaining periods

$$\sum_{i=1}^N \frac{C_i}{D_i} \cdot (1 + \Delta_C L(t-1)) \cdot x_i^t + H_t = (1 + \Delta_I L) \cdot H_{t-1}, \quad t \in \mathcal{T} \setminus \{1\}. \quad (15)$$

Constraints VI and Objective function I

A second important resource for the construction of subway network is the number of tunnel boring machines. If this is the case, we can control project deployment by incorporating constraints that take the number of units into account:

$$\sum_{i=1}^{N_M} x_i^t + B_t = M, \quad t \in \mathcal{T}. \quad (16)$$

Boring machines number. Limitation per period (renewable resource)

The objective function consists on maximizing the net profit, i.e. the total revenue achieved along certain planning horizon as a consequence of the captured demand, minus the construction cost, both discounted to the beginning of the planning horizon.

$$\sum_{t=1}^T \frac{\rho \cdot (1 + \Delta_\rho \cdot L \cdot (t-1)) \cdot 365L}{e^{\sigma Lt}} \sum_{k=1}^K \sum_{r=1}^K o_{kr}(t) \cdot z_k^t \cdot z_r^t. \quad (17)$$

Capturing demand
Capturing the demand as the stations are going to be active

In the linear case, $o_{kr}(t) = o_{kr}(0) \cdot (1 + p_{kr}(t-1))$ and hence the net revenue will be

$$\sum_{t=1}^T \frac{\rho \cdot (1 + \Delta_\rho \cdot L \cdot (t-1)) \cdot 365L}{e^{\sigma Lt}} \sum_{k=1}^K \sum_{r=1}^K o_{kr}(0) \cdot (1 + p_{kr}(t-1)) \cdot z_k^t \cdot z_r^t. \quad (18)$$

The linear case

Revenues



Objective function II

The net cost considers, period by period, the amount spent in the construction of the corresponding segments and the extra cost due to the rent of additional tunnel boring machines. Taking into account that C_M is the annual rental cost of additional boring machines, $M - B_t - 1$ is the number of additional tunnel boring machines used in period t , C_i represents the total cost of segment $i \in N$ and D_i the number of periods needed to construct segment i , supposing a linear cost per period, the net cost of the project is given by

Costs

$$\sum_{t=1}^T \frac{(1 + \Delta_C \cdot L \cdot (t - 1))}{e^{\sigma L(t-1)}} \left(C_M \cdot L \cdot (M - B_t - 1) + \sum_{i=1}^N \frac{C_i}{D_i} \cdot x_i^t \right). \quad (19)$$

Objective function

$$\begin{aligned} \text{Maximize} & \left[\sum_{t=1}^T \frac{\rho \cdot (1 + \Delta_\rho \cdot L \cdot (t - 1)) \cdot 365L}{e^{\sigma Lt}} \sum_{k=1}^K \sum_{r=1}^K o_{kr}(t) \cdot z_k^t \cdot z_r^t \right. \\ & \left. - \sum_{t=1}^T \frac{(1 + \Delta_C \cdot L \cdot (t - 1))}{e^{\sigma L(t-1)}} \left(C_M \cdot L \cdot (M - B_t - 1) + \sum_{i=1}^N \frac{C_i}{D_i} \cdot x_i^t \right) \right]. \quad (20) \end{aligned}$$



The main differences with respect to a resource constrained scheduling problem:

- In a resource constrained scheduling problem there is a set of initial tasks (at least one). In our case, the initial task is unknown.
- The usual objective function in an scheduling problem consists in minimizing the total completion time instead of maximizing the net profit.
- Both cost and revenues depend on the order of tasks completion, which also differs from the usual formulation of resource constrained projects, especially in those related with revenues, that are not considered in this kind of problems.
- Finally, the residual budget of each period is also used as input for next periods, which is also a novelty with respect to the usual formulation.



Outline

1 Background

2 Problem
description

3 A quadratic
MIP
formulation

4 Illustration

5 Conclusions
and further
research

Illustration I



50

Illustration I



Illustration I

Lines			
1	2	3	4
Length (m)			
18429	10769	11361	13810
Number of stations			
22	16	17	18
Stations			
N.	Name	N.	Name
1	Olivar de Quintos	23	Aeronáutica
2	Avda. Europa	24	Adelfa
3	Montequinto	25	Ciencias
4	Condequinto	26	Palacio de Congresos
5	Pablo de Olavide	27	Puerta Este
6	Cocheras	28	Luis Uruñuela
7	La Plata	29	Montes Sierra
8	Amate	30	Carretera Amarilla
9	1º de Mayo	31	San Pablo
10	Clemente Hidalgo	32	Kansas City
11	Gran Plaza	33	Santa Justa
12	Nervión	34	Maria Auxiliadora
13	San Bernardo	35	Cristo de Burgos
14	Prado S. Sebastián	36	Duque
15	Fuerta de Jerez	37	Plaza de Armas
16	Plaza de Cuba	38	Torre Triana
17	P. de los Príncipes		
18	Blas Infante		
19	San Juan Bajo		
20	San Juan Alto		
21	Cavaleri		
22	Ciudad Expo		
23	P. Mont Norte	39	P. Mont Norte
24	Pino Montano	40	Pino Montano
25	Los Mares	41	Los Mares
26	Los Carteros	42	Los Carteros
27	Hosp. Virgen Macarena	43	San Lázaro
28	Le Macarena	44	Puerta de Carmona
29	Capuchinos	45	Puerta de Carmona
30	Puerta de Cádiz	46	Puerta de Cádiz
31	Expo	47	Expo
32	Jardines de Murillo	48	Plaza de Espana
33	Plaza de Espana	49	Plaza de Espana
34	Parque Maria Luisa	50	Parque Maria Luisa
35	Bueno Monreal	51	Bueno Monreal
36	La Palmera	52	La Palmera
37	Heliópolis	53	Heliópolis
38	Pineda	54	Pineda
	Bermejales	55	Bermejales
		56	Virgen del Rocío
		57	José Celestino Mutis
		58	Ronda Tamarguillo
		59	Ramón y Cajal
		60	Pedro Romero
		61	Carmona
		62	Llanos
		63	Pio XII
		64	José Diaz
		65	Remo
		66	Ingenieros
		67	Américo Vespucio
		68	Expo
		69	Ronda Triana
		70	San Jacinto
		71	Virgen de la Oliva
		72	Delicias
		73	Reina Mercedes

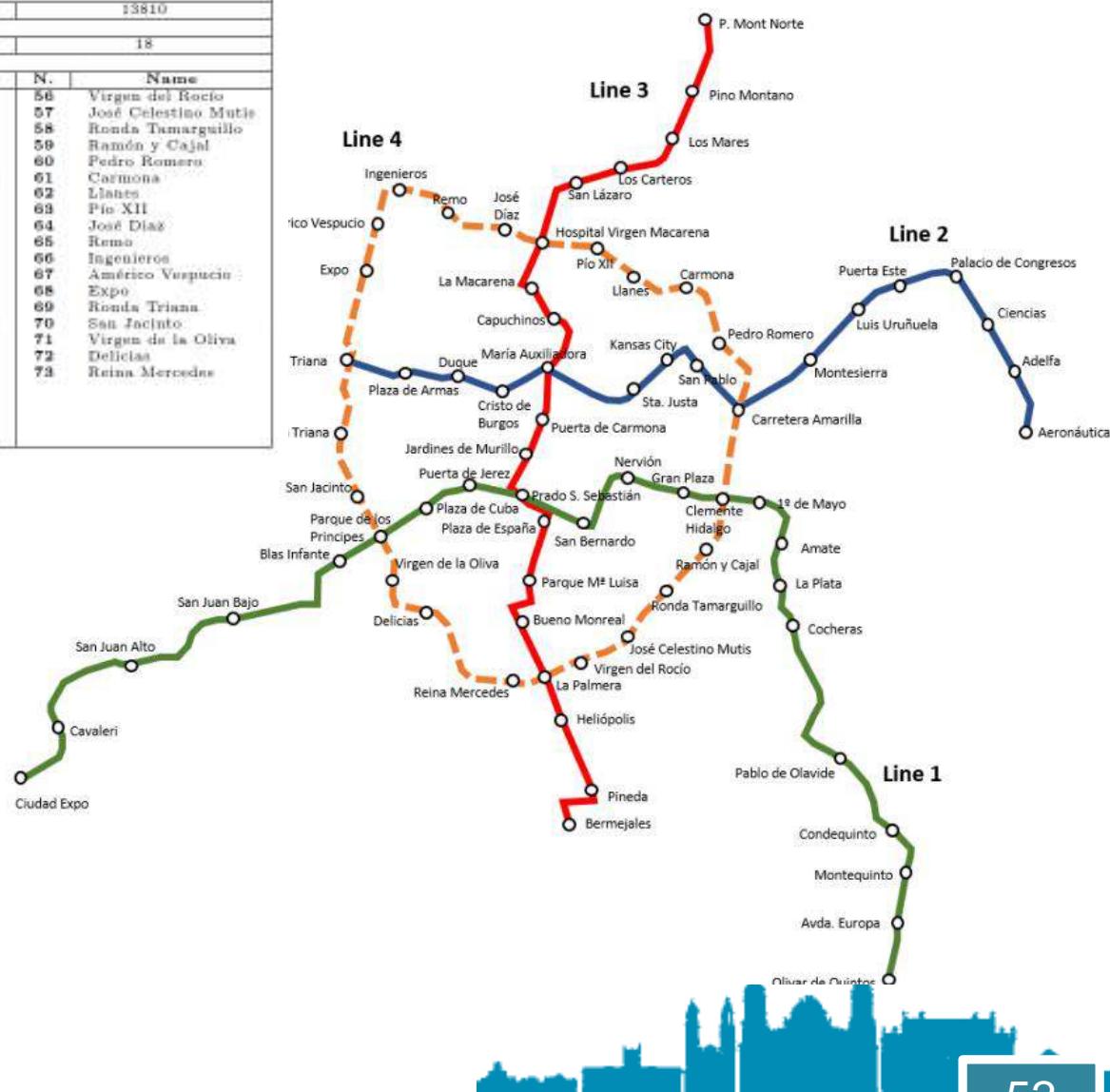


Illustration I

Segments							
Lines	N.	Nodes	Length (m)	Type Under. on Surface	N. Periods	Total cost (thousand €)	Cost per period (thousand € per period)
Line 1	1	22, 21	844.6	U	1	31356.11	31356.11
	2	21, 20, 19	4049.7	S	4	37407.58	9351.89
	3	19, 18, 17	2029.5	U	2	60899.54	30449.77
	4	17, 16, 15, 14, 13, 12, 11, 10	4602.3	U	4	147677.43	36919.36
	5	10, 9, 8, 7, 6, 5, 4	4844.3	S	4	53019.61	13254.90
	6	4, 3, 2, 1	2058.2	U	2	69422.51	34711.25
Line 2	7	23, 24, 25, 26, 27, 28, 29, 30	5479.8	U	5	163633.62	32726.72
	8	30, 31, 32, 33, 34, 35, 36, 37, 38	5288.9	U	5	168161.98	33632.40
Line 3	9	39, 40, 41, 42, 43, 44	3631.6	U	3	114029.08	38009.69
	10	44, 45, 46, 34, 47, 48, 14	3115.0	U	3	112636.20	37545.40
	11	14, 49, 50, 51, 52, 53, 54, 55	4614.4	U	4	147898.41	36974.60
Line 4	12	52, 56, 57, 58, 59, 10	3297.1	U	3	107947.32	35982.44
	13	10, 30, 60, 61, 62, 63, 44, 64, 65	5747.4	U	5	176498.31	35299.66
	14	65, 66, 67, 68, 38	2854.8	S	3	37976.32	12658.77
	15	38, 69, 70, 17, 71, 72, 73, 52	5207.9	U	5	158689.17	31737.83

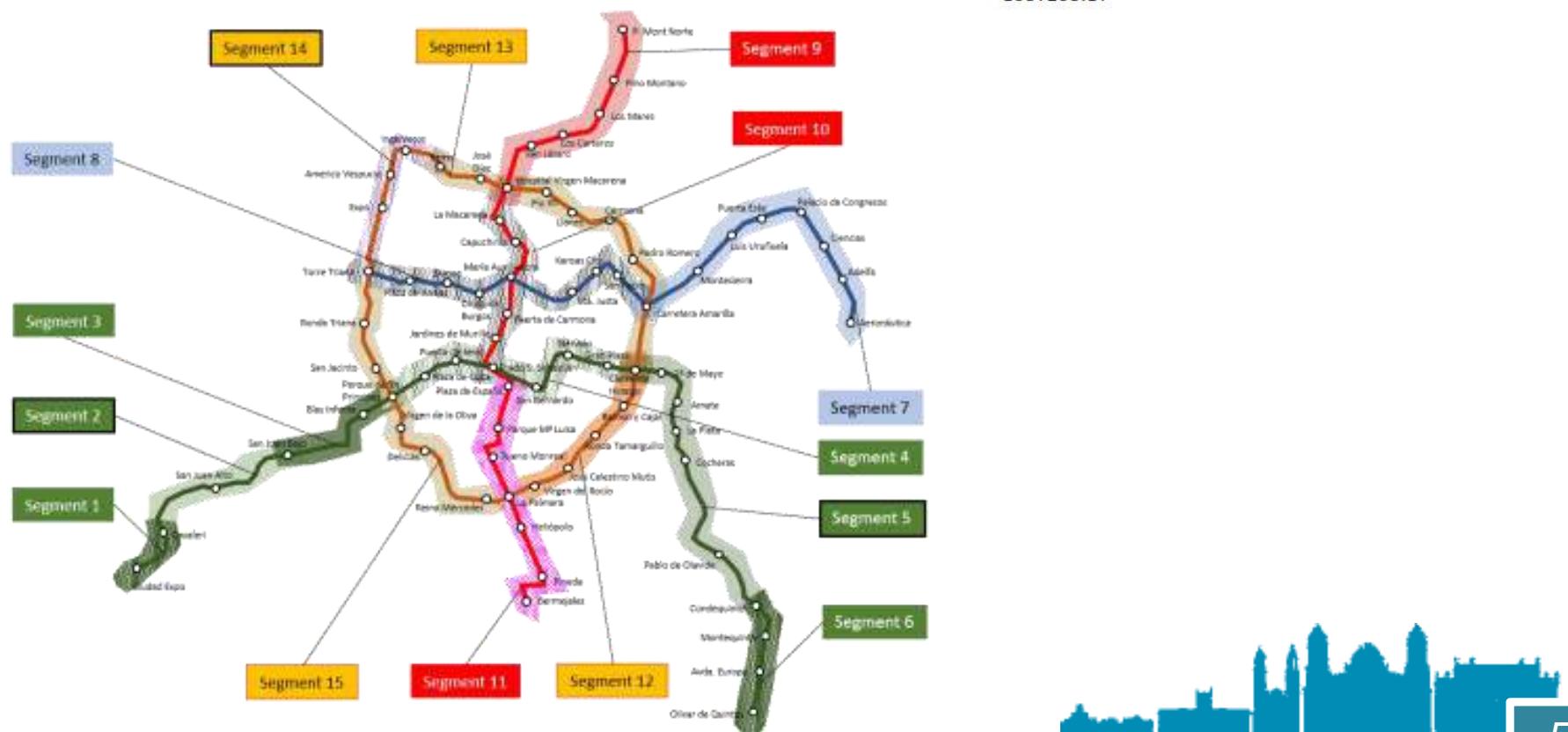
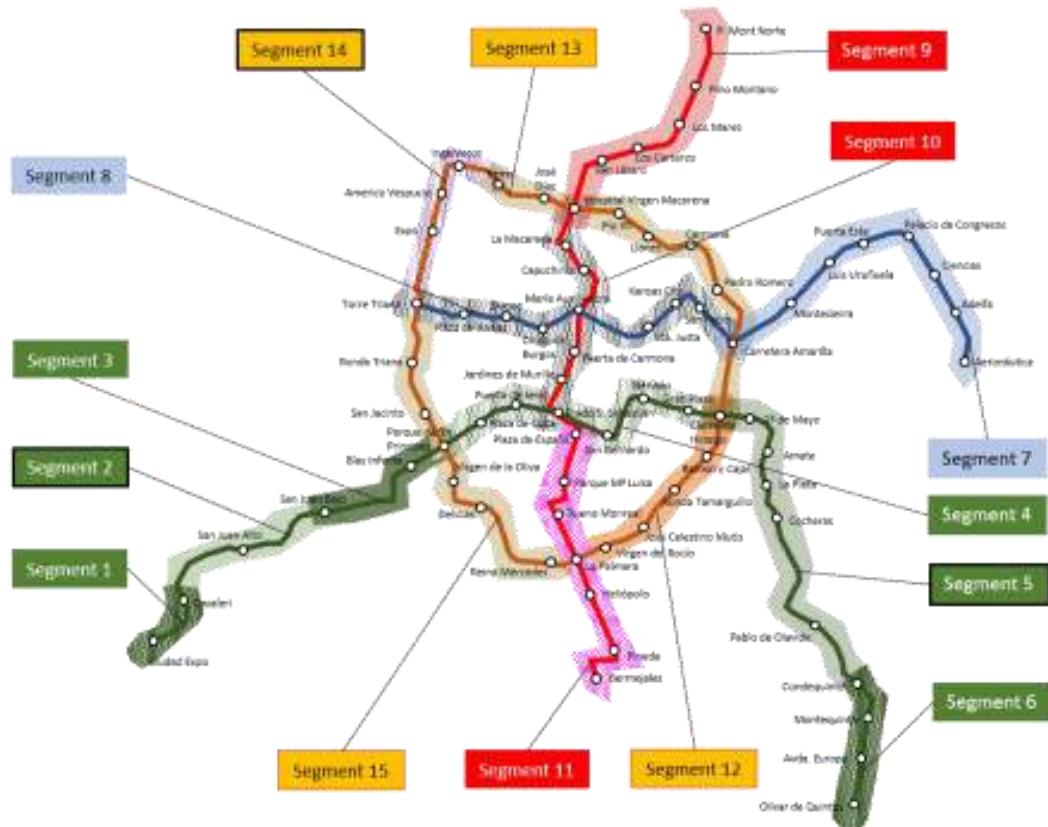


Illustration I

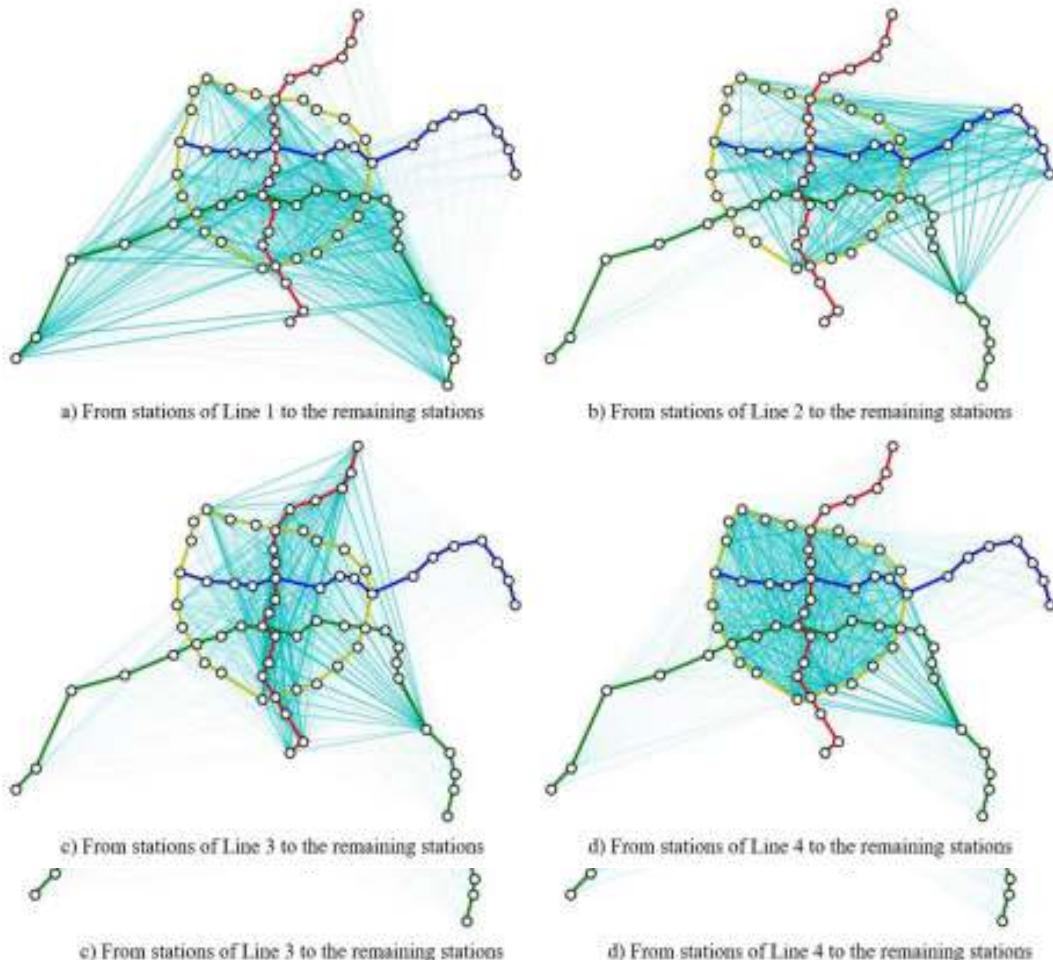
Segments							
Lines	N.	Nodes	Length (m)	Type Under. on Surface	N. Periods	Total cost (thousand €)	Cost per period (thousand € per period)
Line 1	1	22, 21	844.6	U	1	31356.11	31356.11
	2	21, 20, 19	4049.7	S	4	37407.58	9351.89
	3	19, 18, 17	2029.5	U	2	60899.54	30449.77
	4	17, 16, 15, 14, 13, 12, 11, 10	4602.3	U	4	147677.43	36919.36
	5	10, 9, 8, 7, 6, 5, 4	4844.3	S	4	53019.61	13254.90
	6	4, 3, 2, 1	2058.2	U	2	69422.51	34711.25
Line 2	7	23, 24, 25, 26, 27, 28, 29, 30	5479.8	U	5	163633.62	32726.72
	8	30, 31, 32, 33, 34, 35, 36, 37, 38	5288.9	U	5	168161.98	33632.40
Line 3	9	39, 40, 41, 42, 43, 44	3631.6	U	3	114029.08	38009.69
	10	44, 45, 46, 34, 47, 48, 14	3115.0	U	3	112636.20	37545.40
	11	14, 49, 50, 51, 52, 53, 54, 55	4614.4	U	4	147898.41	36974.60
Line 4	12	52, 56, 57, 58, 59, 10	3297.1	U	3	107947.32	35982.44
	13	10, 30, 60, 61, 62, 63, 44, 64, 65	5747.4	U	5	176498.31	35299.66
	14	65, 66, 67, 68, 38	2854.8	S	3	37976.32	12658.77
	15	38, 69, 70, 17, 71, 72, 73, 52	5207.9	U	5	158689.17	31737.83
1587253.17							



- Boring machines speed: 15m/day
- Length of a time period: 3 months.
- All segments with the exception of segments 2, 5 and 14 are underground.
- Planning horizon is set to 25 years (100 time periods).
- Annual cost increment of 2%.
- Discount annual rate of 5%,
- Initial ticket price of 1 € with 2% of annual increment

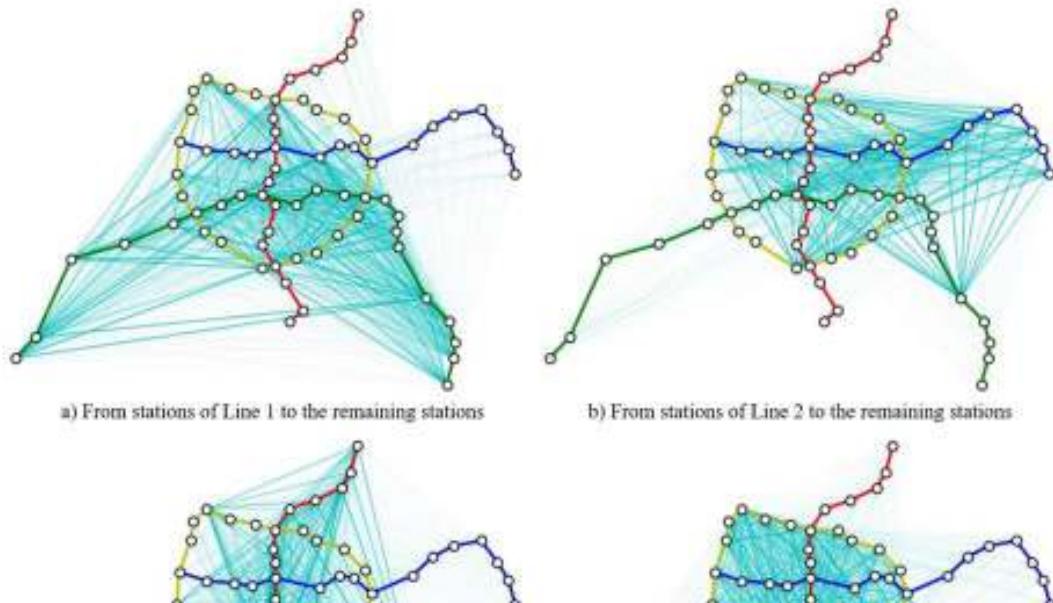


Illustration I



- **Demand:**
60 million passengers per year
5256 OD pairs
Annual increment of demand of 1%
- **Segment cost:**
20,000 thousand € per tunnel km (double track)
5,000 thousand € per km on surface double tracks.
- **Station cost:**
8,000 thousand € per station
3,000 thousand for on-surface station facilities.
- **Renewable budget** of 300 Millions € /year
- Boring machines
 - 3 tunnel boring machines
 - Rental cost of 1,440 thousand €/year
(120,000 € per month).
- **Weak construction connectivity**
- **Weak operation connectivity for all the stations.**





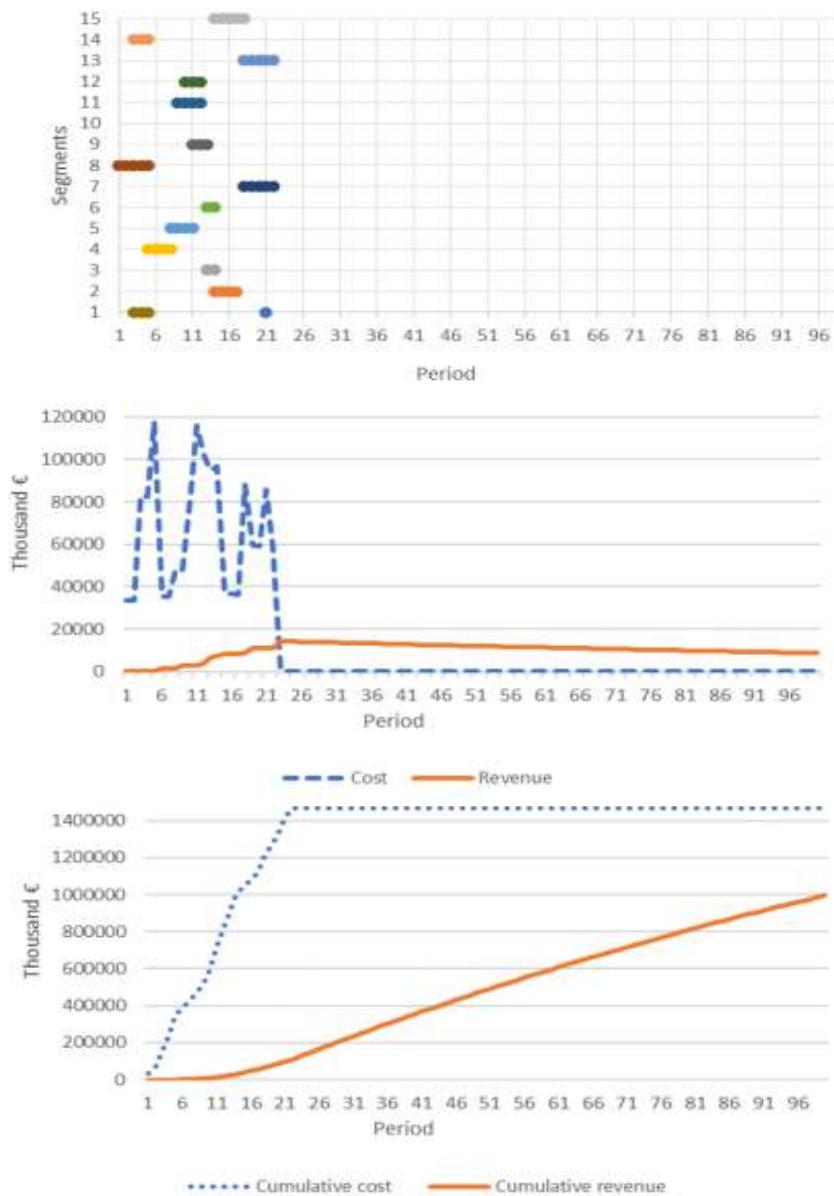
Instance main characteristics

- **20385 Constraints**
- **12301 Variables : 501 continuous, 11800 binary**
- **262800 Quadratic objective terms**
- **Standard Branch and Cut (Implemented using the python API of Gurobi)**
- **Approx: 15 min of computation time to reach the optimum.**

- **Demand:**
60 million passengers per year
5256 OD pairs
Annual increment of demand of 1%
- **Segment cost:**
20,000 thousand € per tunnel km (double track)
5,000 thousand € per km on surface double tracks.
- **Station cost:**
8,000 thousand € per station
3,000 thousand for on-surface station facilities.
- **Renewable budget** of 300 Millions € /year
- **Boring machines**
3 tunnel boring machines
Rental cost of 1,440 thousand €/year
(120,000 € per month).
- **Weak construction connectivity**
- **Weak operation connectivity for all the stations.**



Results I



Segments schedule.

R = 300 Millions € /year.

M = 3 tunnel boring machines.

Temporal evolution of the discounted revenue and construction cost. R = Millions € /year.

M = 3 tunnel boring machines.

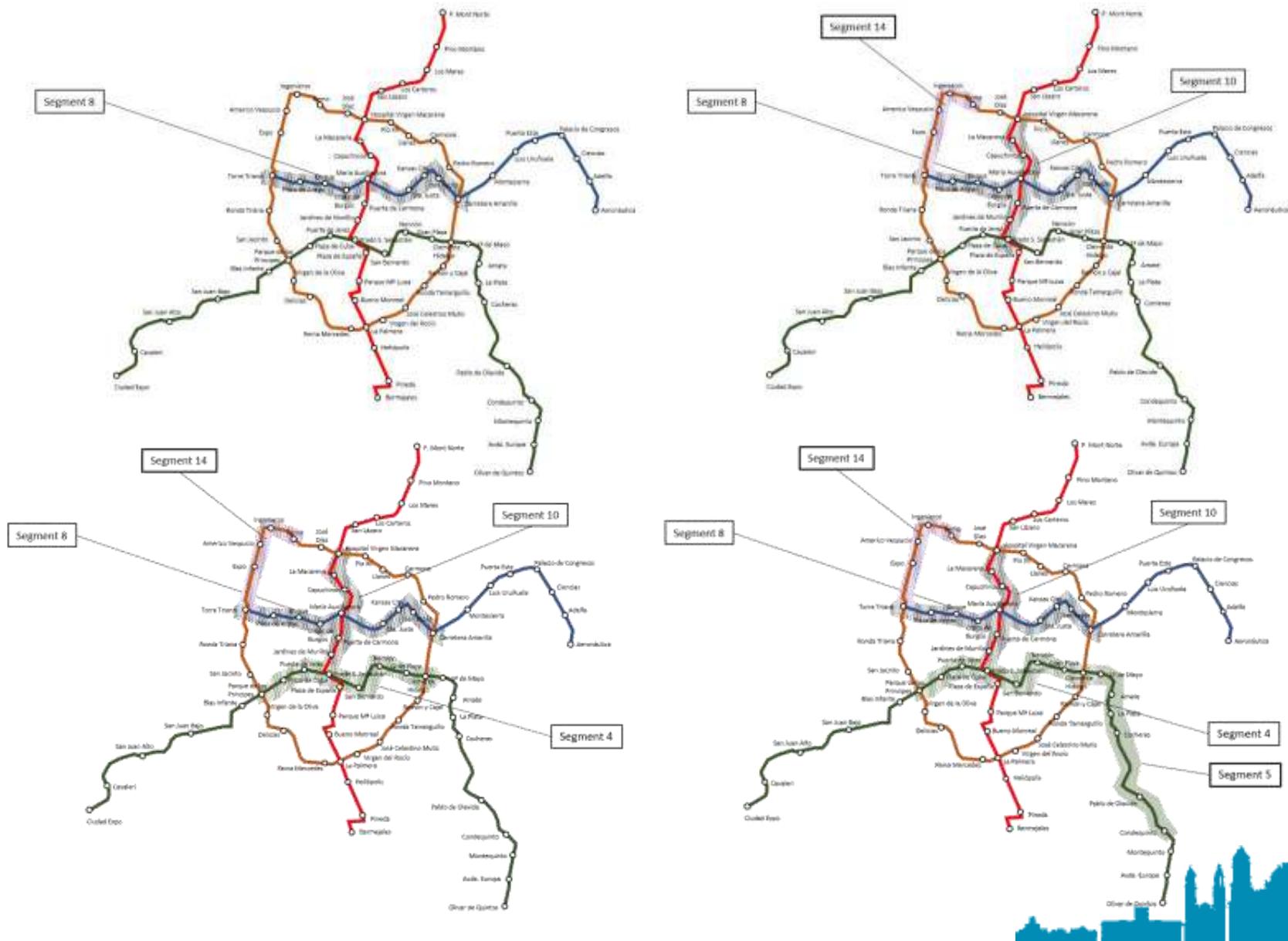
Temporal evolution of the cumulative discounted revenue and construction cost.

R= Millions € /year. .

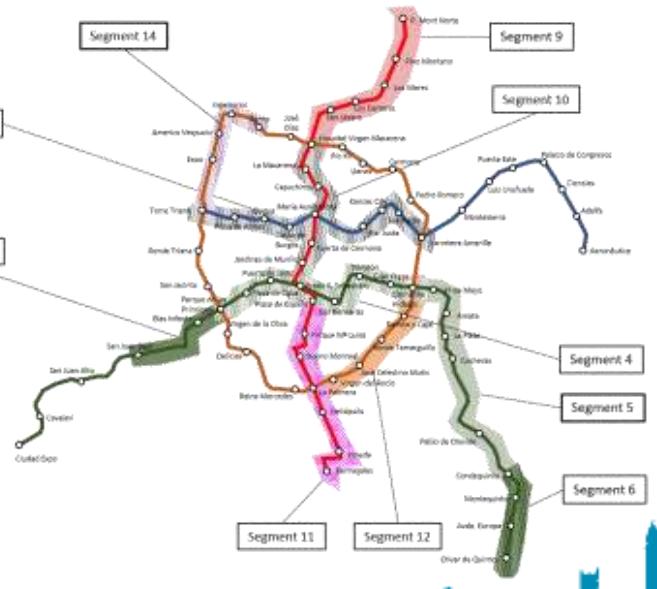
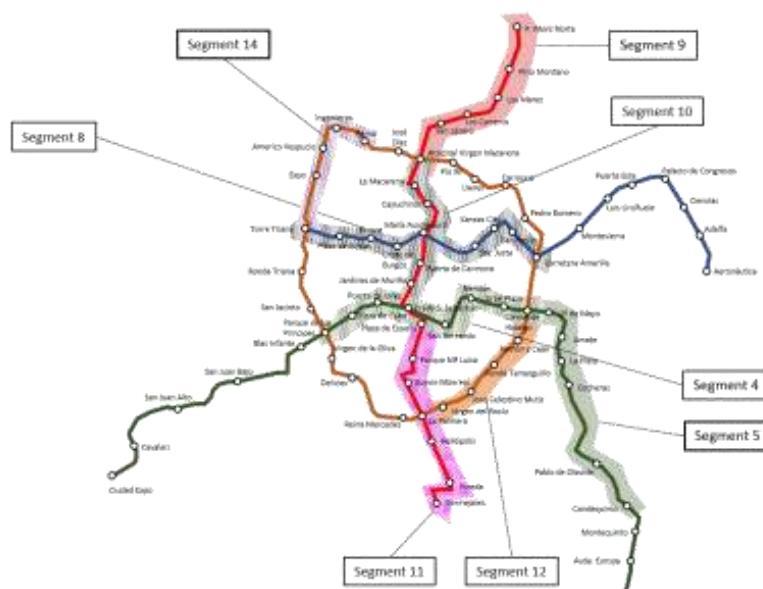
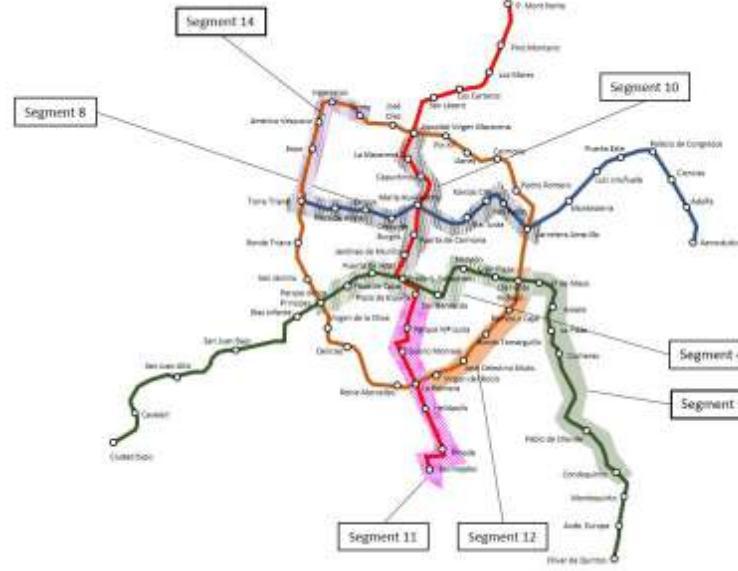
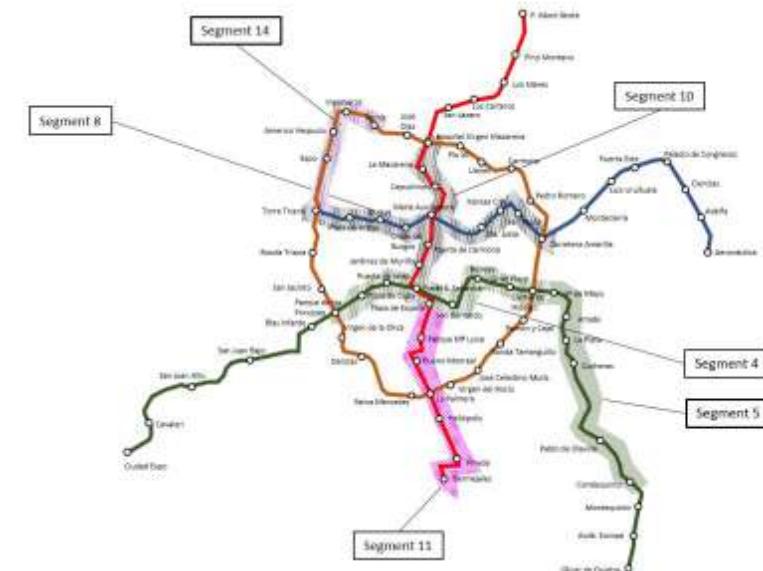
M = 3 tunnel boring machines.



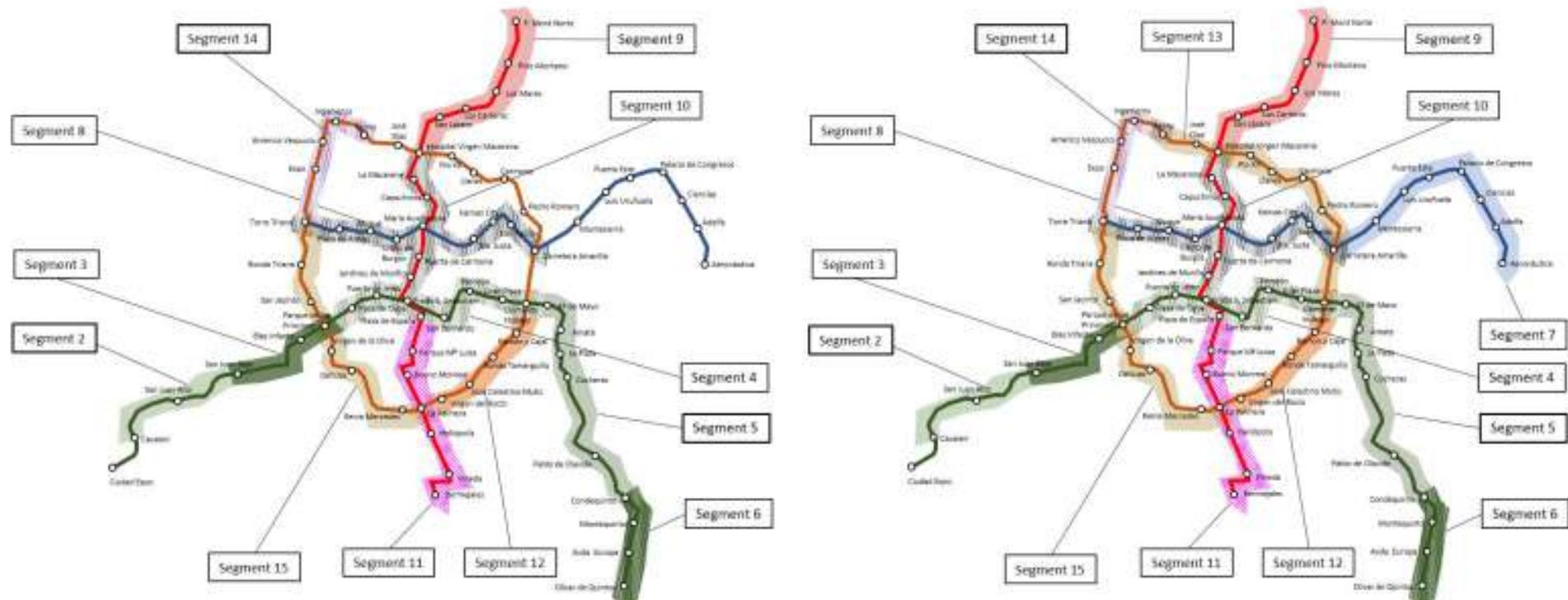
Results II



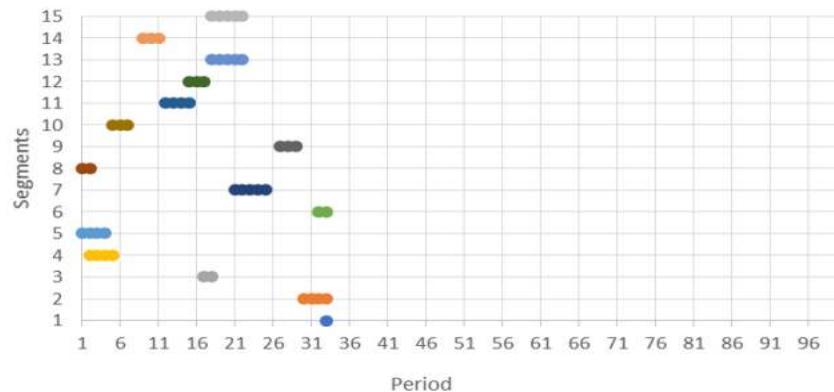
Results III



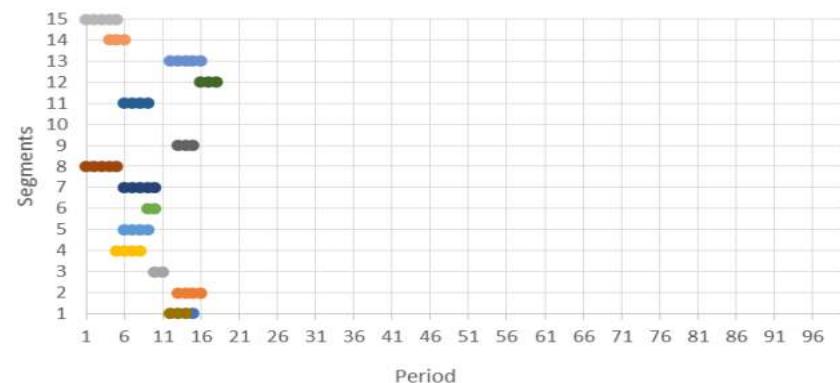
Results IV



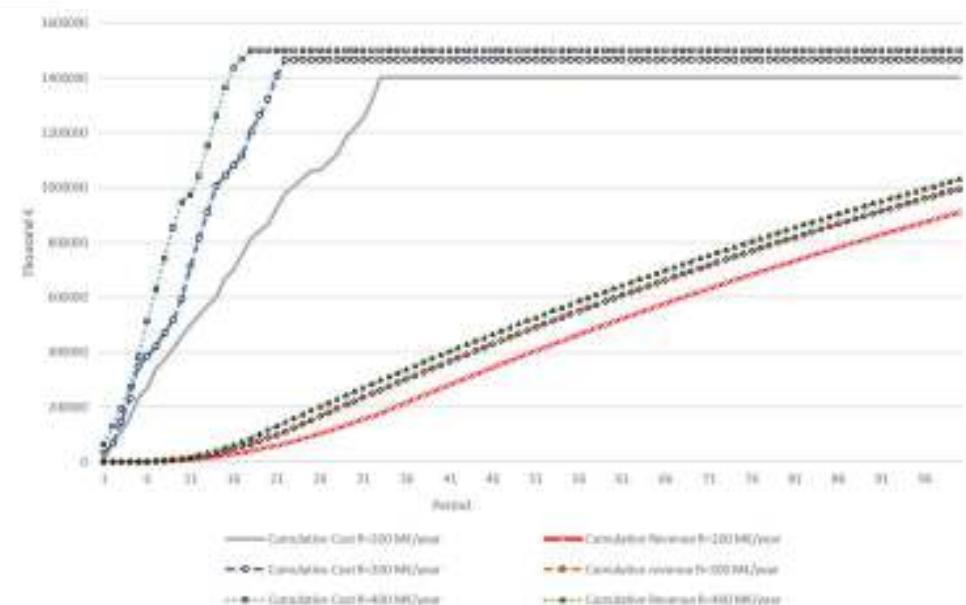
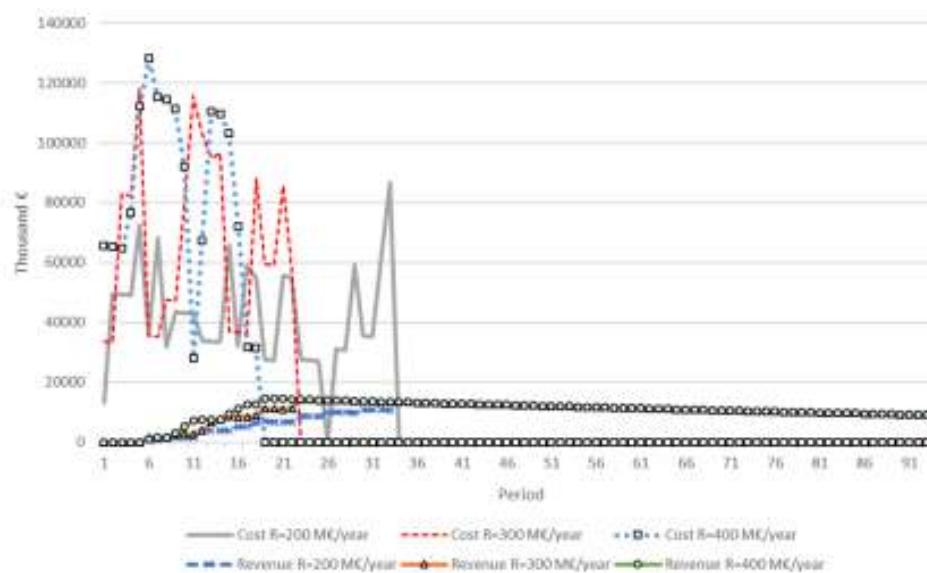
Results V



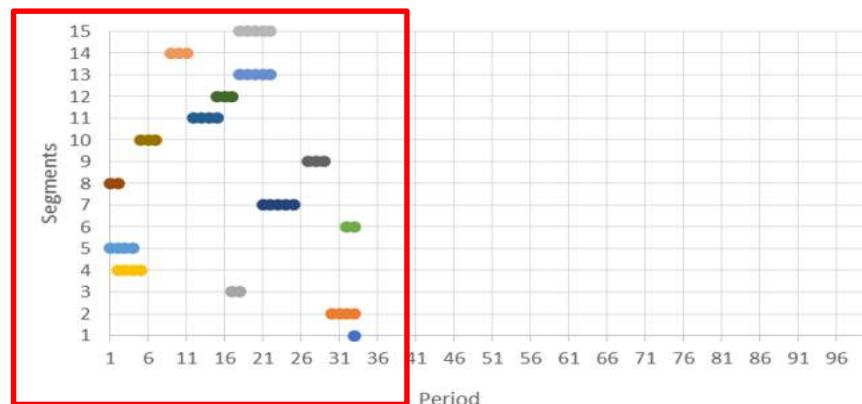
(a) $R = 200,000$ thousand € per year



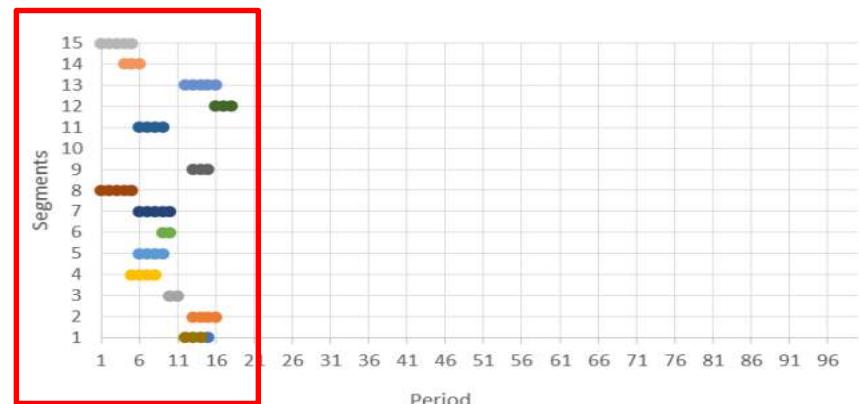
(b) $R = 400,000$ thousand € per year



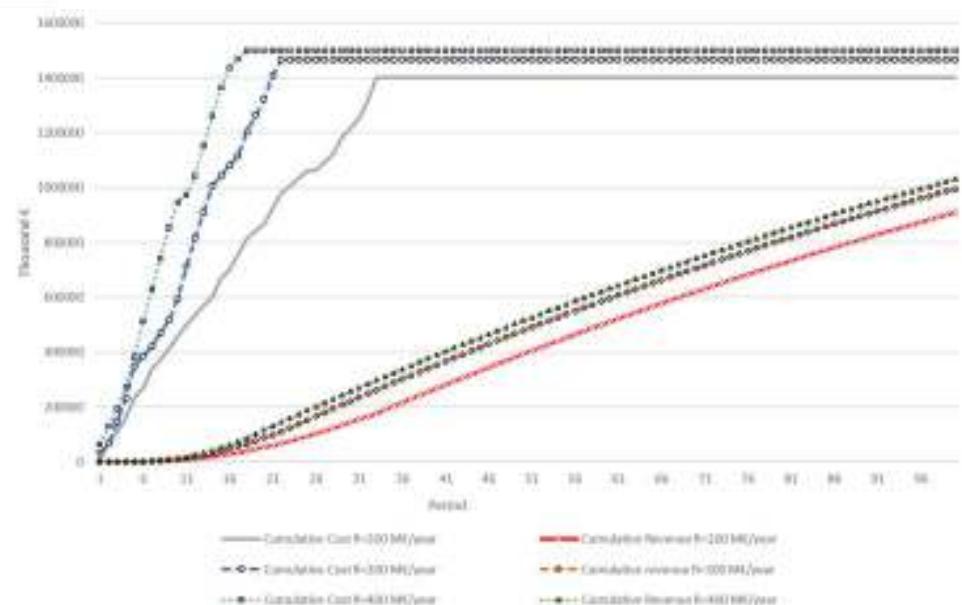
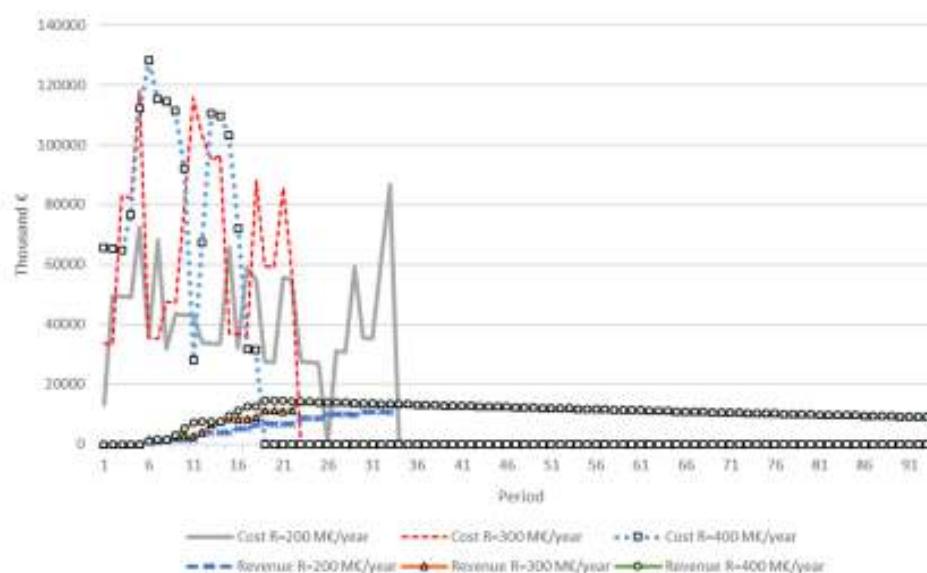
Results V



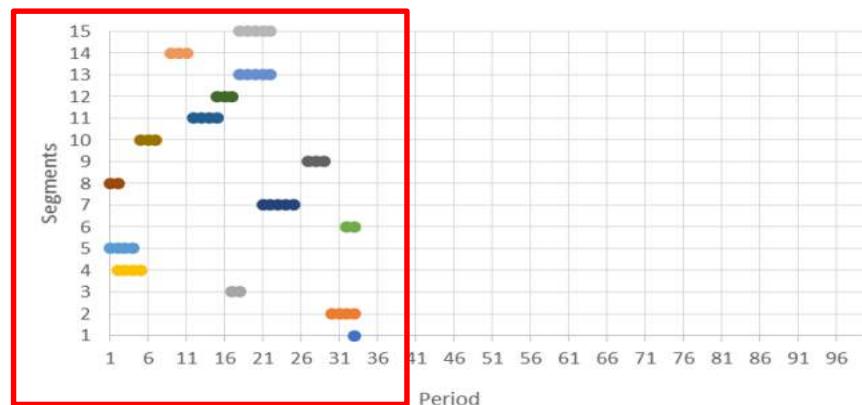
(a) $R = 200,000$ thousand € per year



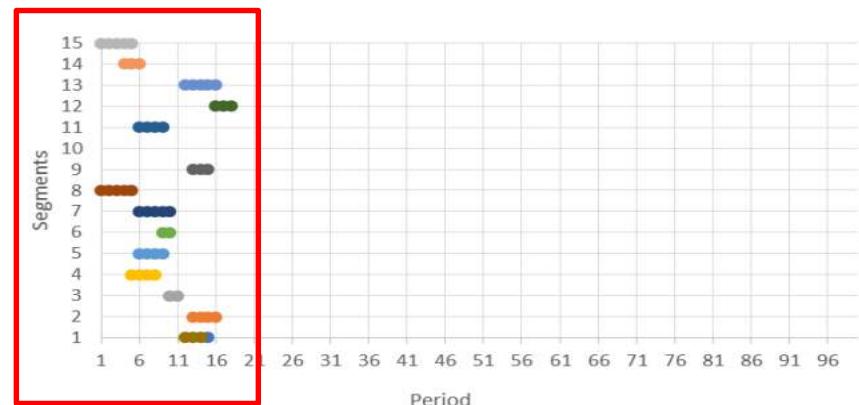
(b) $R = 400,000$ thousand € per year



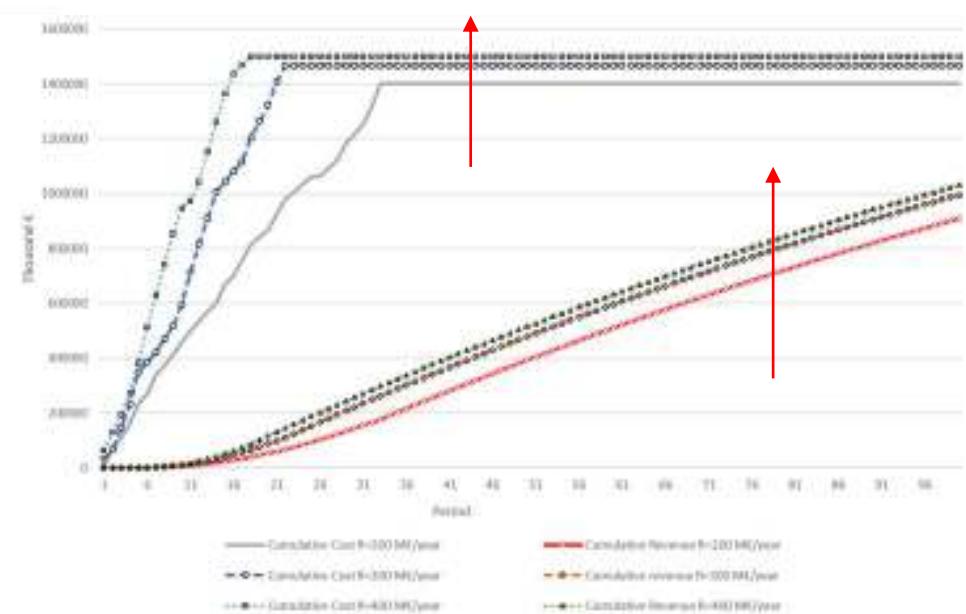
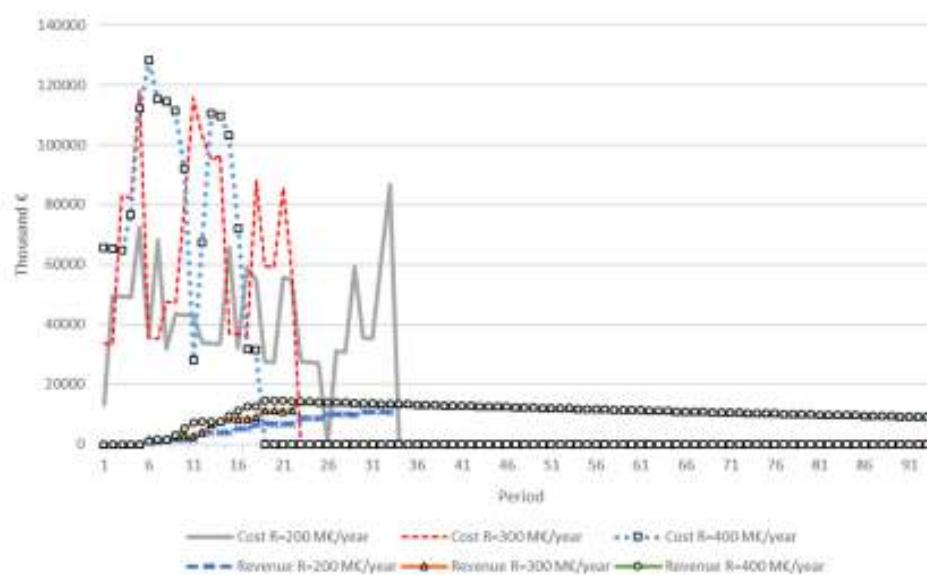
Results V



(a) $R = 200,000$ thousand € per year



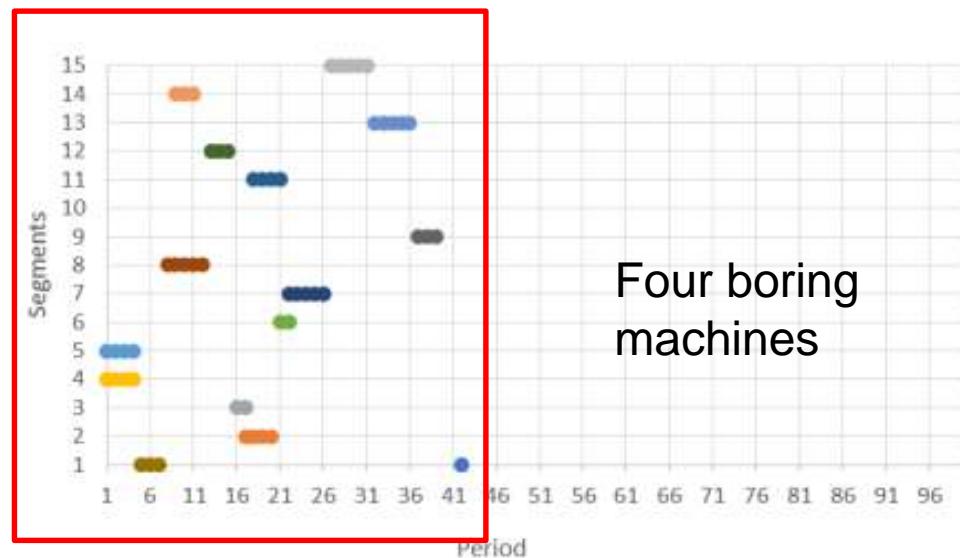
(b) $R = 400,000$ thousand € per year



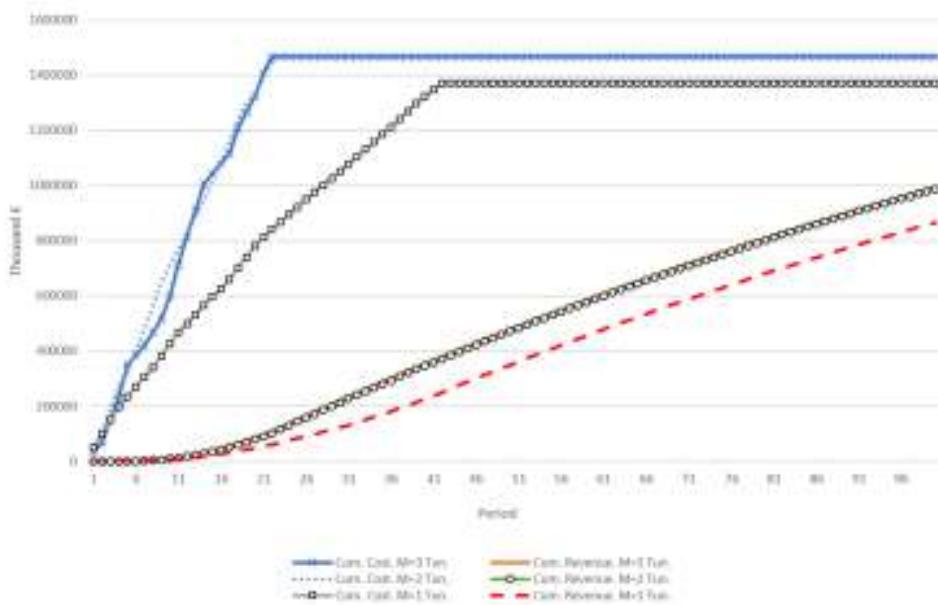
Results VI



Two boring
machines

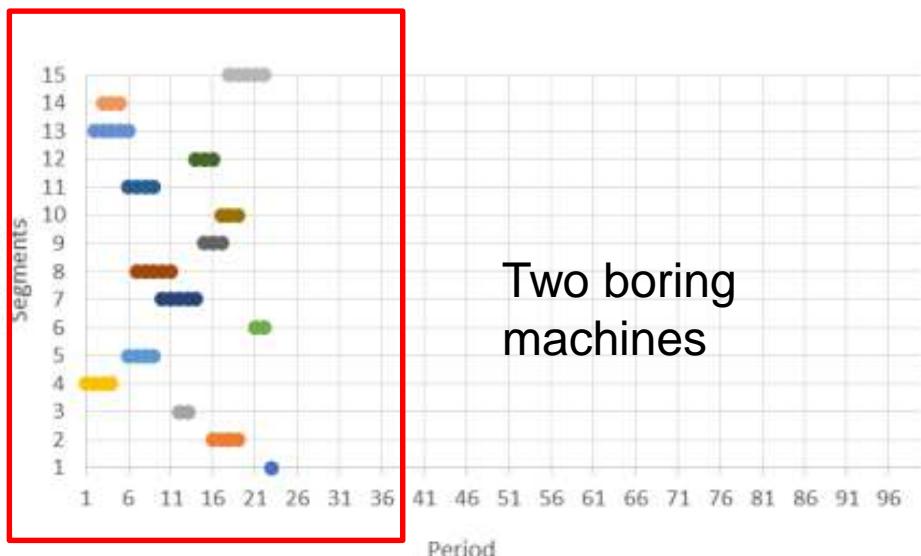


Four boring
machines

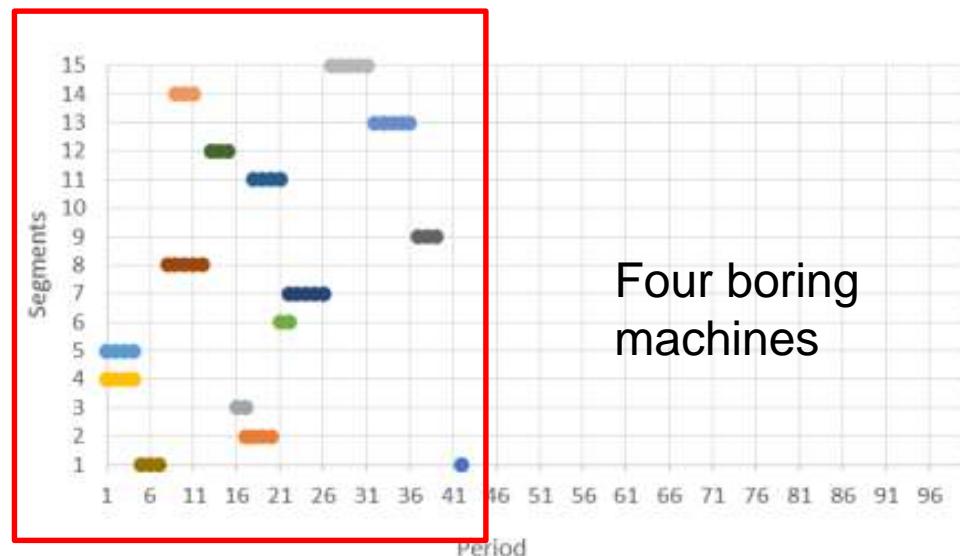


64

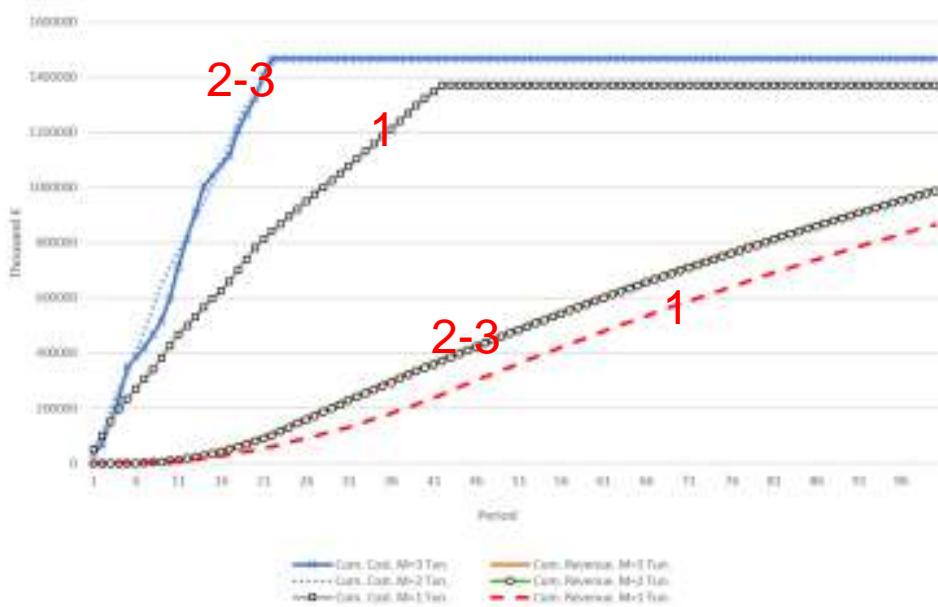
Results VI



Two boring
machines

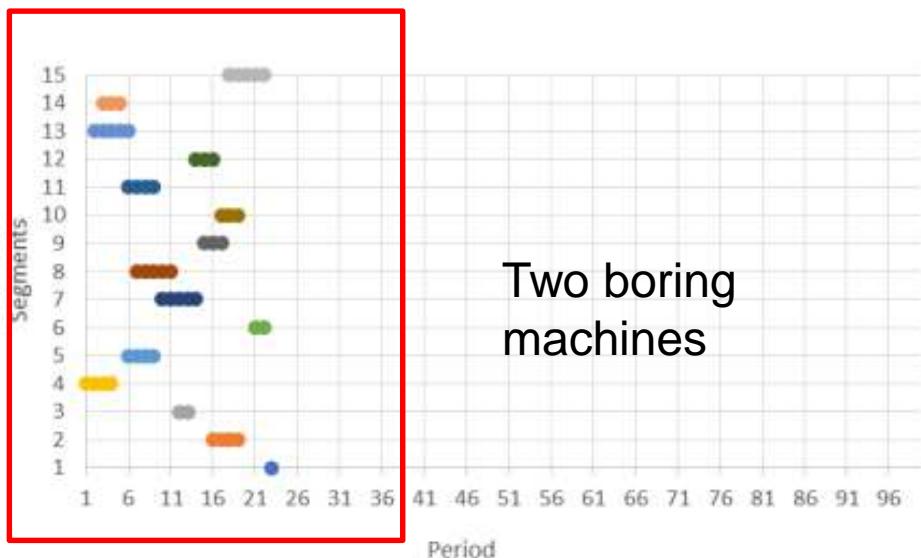


Four boring
machines

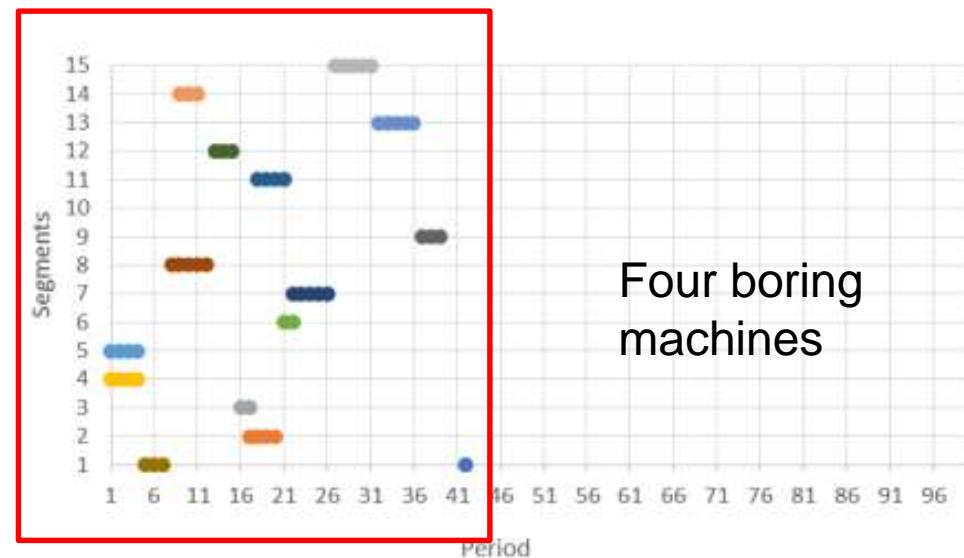


65

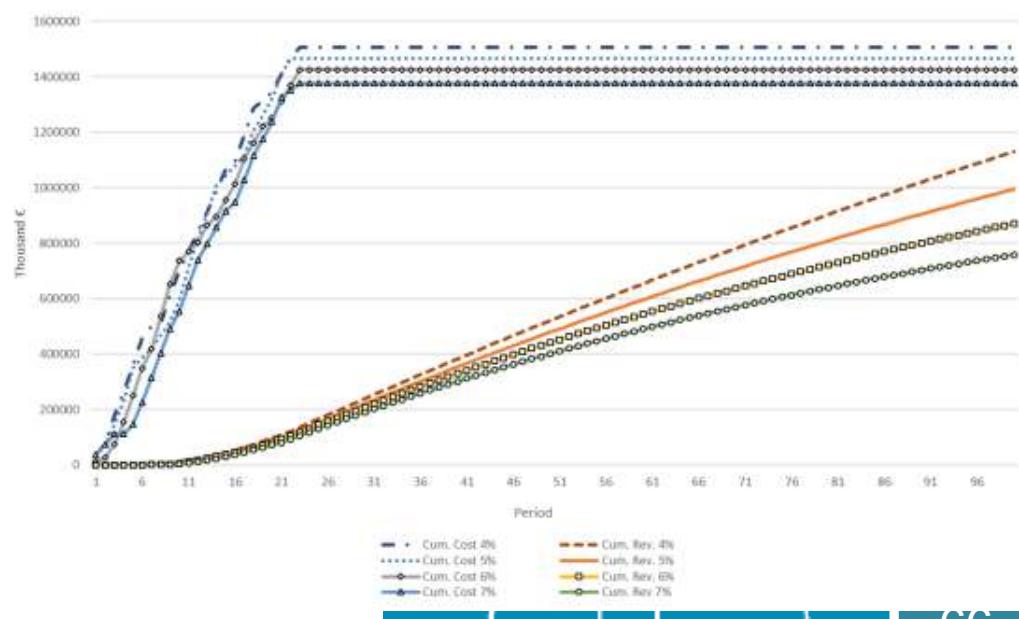
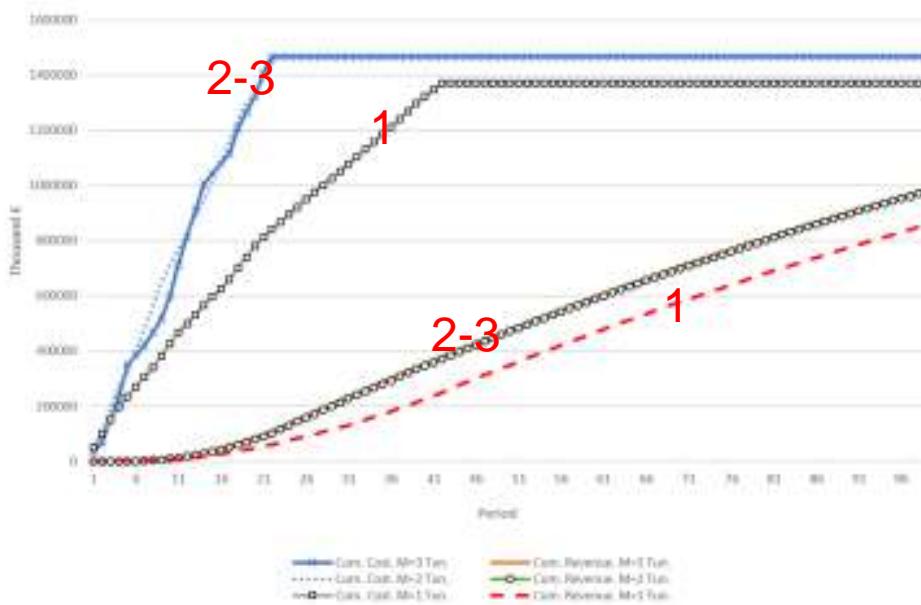
Results VI



Two boring
machines



Four boring
machines



Outline

1 Background

2 Problem
description

3 A quadratic
MIP
formulation

4 Illustration

5 Conclusions
and further
research



We have proposed a methodology to practically analyse the construction of a transportation network.

We can deal with different technological constraints regarding construction issues.

The actual formulation allows us to solve relatively big scenarios in reasonable computing times.

Future topics

- Consideration of non-deterministic segment construction times.
- Inclusion of operational costs (in order to determine possible subsidies to transportation service providers)



IWOLOCA 2019 - CÁDIZ

THANK YOU VERY MUCH!!

David Canca

University of Seville, Department of Industrial Engineering and Management Science dco@us.es



Unión Europea
Fondo Europeo
de Desarrollo Regional

