

Computational benchmarking of exact methods for the bilevel discrete network design problem

Supplementary material

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Abstract

The discrete network design problem (DNDP) is a well-studied bilevel optimization problem in transportation. The goal of the DNDP is to identify the optimal set of candidate links (or projects) to be added to the network while accounting for users' reaction as governed by a traffic equilibrium. Several approaches have been proposed to solve the DNDP exactly using single-level, mixed-integer programming reformulations, linear approximations of link travel time functions, relaxations and decompositions. To date, the largest DNDP instances solved to optimality remain of small scale and existing algorithms are no match to solve realistic problem instances involving large numbers of candidate projects. In this work, we examine the literature on exact methodologies for the DNDP and attempt to categorize the main approaches employed. We introduce a new set of benchmarking instances for the DNDP and implement three solution methods to compare computational performance and outline potential directions for improvement. For reproducibility purposes and to promote further research on this challenging bilevel optimization problem, all implementation codes and instance data are provided in a publicly available repository.

Keywords: Network design problem, bilevel optimization, benchmarking

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Appendix A. Optimization formulations

We implement three solution methods for the linearized DNDP: i) the B&B algorithm of [Farvaresh and Sepehri \(2013\)](#) which is an extension of [Leblanc \(1975\)](#)—SOBB; ii) the SO-relaxation based algorithm of [Wang et al. \(2013\)](#) with solution interdiction cuts—SOIC, and iii) the primal-dual formulation of [Fontaine and Minner \(2014\)](#) as a single-level MILP (without Benders’ decomposition)—MKKT. All three solution methods, SOBB, SOIC and MKKT, are implemented using the piecewise linear approximation of link travel time functions proposed by [Farvaresh and Sepehri \(2011\)](#). Hence, in all cases, the optimization problems solved are MILPs and LPs (TAPs within SOBB and SOIC are solved in their linearized form). This differs to the original implementation of [Farvaresh and Sepehri \(2013\)](#) and [Wang et al. \(2013\)](#), wherein outer approximation schemes are used. In addition, the method MKKT is implemented as direct MILP approach unlike the Benders’ decomposition scheme proposed in [Fontaine and Minner \(2014\)](#).

A.1. Linearized SO-DNDP

We use the piecewise linear approximation proposed by [Farvaresh and Sepehri \(2011\)](#) to approximate link travel time functions $t_{ij}(x_{ij}) = T_{ij} + c_{ij}x_{ij}^{e_{ij}+1}$. Let $V \cup \{0\}$ be the set of support point for the piecewise linear approximation, where $V = \{1, \dots, m-1\}$, and let $\alpha_{ij,v}$ represent the v th support point. Variables $\lambda_{ij}^L \geq 0$ and $\lambda_{ij}^R \geq 0$ are introduced to approximate the nonlinear term $x_{ij}^{e_{ij}+1} = \left(\sum_{s \in D} x_{ij,s}\right)^{e_{ij}+1}$. The linearized SO-DNDP formulation is a MILP summarized in **L-SO-DNDP**. This MILP formulation is the starting point of methods SOIC and SOBB.

$$\begin{aligned}
 \min \quad & \sum_{(i,j) \in A} \left(T_{ij} \sum_{s \in D} x_{ij,s} + c_{ij} \sum_{v \in V} \left(\lambda_{ij}^L \alpha_{ij,v-1}^{e_{ij}+1} + \lambda_{ij}^R \alpha_{ij,v}^{e_{ij}+1} \right) \right) \\
 \text{s.t.} \quad & \sum_{(i,j) \in A_2} y_{ij} g_{ij} \leq B \\
 & \sum_{j \in N: (i,j) \in A} x_{ij,s} - \sum_{j \in N: (j,i) \in A} x_{ji,s} = d_{is} \quad \forall i \in N, \forall s \in D \\
 & \sum_{s \in D} x_{ij,s} = \sum_{v \in V} \left(\lambda_{ij}^L \alpha_{ij,v-1}^{e_{ij}+1} + \lambda_{ij}^R \alpha_{ij,v}^{e_{ij}+1} \right) \quad \forall (i,j) \in A \\
 & \sum_{v \in V} \left(\lambda_{ij}^L + \lambda_{ij}^R \right) = 1 \quad \forall (i,j) \in A \\
 & \sum_{s \in D} x_{ij,s} \leq y_{ij} M \quad \forall (i,j) \in A_2 \\
 & y_{ij} \in \{0, 1\} \quad \forall (i,j) \in A_2 \\
 & x_{ij,s} \geq 0 \quad \forall (i,j) \in A, \forall s \in D \\
 & \lambda_{ij}^L \geq 0 \quad \forall (i,j) \in A, \forall v \in V \cup \{0\} \\
 & \lambda_{ij}^R \geq 0 \quad \forall (i,j) \in A, \forall v \in V \cup \{0\}
 \end{aligned} \tag{L-SO-DNDP}$$

A.2. Linearized KKT conditions

The linearized KKT conditions based formulation combines the primal and the dual of the follower of the DNDP. Variables $\pi_{is} \in \mathbb{R}$, $\beta_{ij} \in \mathbb{R}$, $\gamma_{ij} \geq 0$ and $\mu_{ij} \geq 0$ are dual variables corresponding to the constraint of the primal follower. Variable $\varphi_{ij} \geq 0$ is used to linearize the bilinear term $\mu_{ij}y_{ij}$ which appears in the KKT condition constraint. The MILP summarized in [L-KKT-DNDP](#) corresponds to method MKKT.

$$\begin{aligned}
\min \quad & \sum_{(i,j) \in A} \left(T_{ij} \sum_{s \in D} x_{ij,s} + c_{ij} \sum_{v \in V} (\lambda_{ij}^L \alpha_{ij,v-1}^{e_{ij}+1} + \lambda_{ij}^R \alpha_{ij,v}^{e_{ij}+1}) \right) \\
\text{s.t.} \quad & \sum_{(i,j) \in A_2} y_{ij} g_{ij} \leq B \\
& \sum_{j \in N: (i,j) \in A} x_{ij,s} - \sum_{j \in N: (j,i) \in A} x_{ji,s} = d_{is} & \forall i \in N, \forall s \in D \\
& \sum_{s \in D} x_{ij,s} = \sum_{v \in V} (\lambda_{ij}^L \alpha_{ij,v-1}^{e_{ij}+1} + \lambda_{ij}^R \alpha_{ij,v}^{e_{ij}+1}) & \forall (i,j) \in A \\
& \sum_{v \in V} (\lambda_{ij}^L + \lambda_{ij}^R) = 1 & \forall (i,j) \in A \\
& \sum_{s \in D} x_{ij,s} \leq y_{ij} M & \forall (i,j) \in A_2 \\
& \pi_{is} - \pi_{js} + \beta_{ij} \geq -T_{ij} & \forall (i,j) \in A_1, \forall s \in D \\
& \pi_{is} - \pi_{js} + \beta_{ij} + \mu_{ij} \geq -T_{ij} & \forall (i,j) \in A_2, \forall s \in D \\
& \beta_{ij} \alpha_{ij,v} + \gamma_{ij} \geq \frac{-c_{ij}}{e_{ij}+1} \alpha_{ij,v}^{e_{ij}+1} & \forall (i,j) \in A, \forall v \in V \\
& \varphi_{ij} \leq \mu_{ij} & \forall (i,j) \in A_2 \\
& \varphi_{ij} \geq \mu_{ij} - (1 - y_{ij}) M_2 & \forall (i,j) \in A_2 \\
& \varphi_{ij} \leq y_{ij} M_2 & \forall (i,j) \in A_2 \\
& \sum_{(i,j) \in A} T_{ij} \sum_{s \in D} x_{ij,s} + \frac{c_{ij}}{e_{ij}+1} \sum_{v \in V} \lambda_{ij}^L \alpha_{ij,v-1}^{e_{ij}+1} + \lambda_{ij}^R \alpha_{ij,v}^{e_{ij}+1} \\
& \leq - \left(\sum_{i \in N} \sum_{s \in D} \pi_{is} d_{is} + \sum_{(i,j) \in A} \gamma_{ij} + \sum_{(i,j) \in A_2} \varphi_{ij} M \right) \\
& y_{ij} \in \{0, 1\} & \forall (i,j) \in A_2 \\
& x_{ij,s} \geq 0 & \forall (i,j) \in A, \forall s \in D \\
& \lambda_{ij}^L \geq 0 & \forall (i,j) \in A, \forall v \in V \cup \{0\} \\
& \lambda_{ij}^R \geq 0 & \forall (i,j) \in A, \forall v \in V \cup \{0\} \\
& \gamma_{ij} \geq 0 & \forall (i,j) \in A \\
& \mu_{ij} \geq 0 & \forall (i,j) \in A_2 \\
& \varphi_{ij} \geq 0 & \forall (i,j) \in A_2 \\
& \beta_{ij} \in \mathbb{R} & \forall (i,j) \in A \\
& \pi_{is} \in \mathbb{R} & \forall i \in N, \forall s \in D
\end{aligned} \tag{L-KKT-DNDP}$$

Appendix B. Detailed numerical results

Detailed numerical results of the numerical experiments conducted in Section 4.3 of the paper in tables B.1-B.4. Details on the benchmark instances used are provided in Section 4.2.

All methods are implemented in Python. All MILPs and LPs are solved using CPLEX 12.8 MIP solver. Convex TAPs are solved using the Pyomo module and IPOPT solver. All solution methods were tested and implemented on the same Windows 7 machine with 16Gb of RAM and a CPU of 2.7Ghz, in a single-thread mode with a time limit of 10 minutes. The upper bound on link flows \bar{x}_{ij} was set to $1e^5$ and this value is also used for M . The number of segments used in the piece-wise linear approximations of link travel time functions is $m = 100$. A scaling factor of $1e^{-3}$ is used to scale travel demand and link capacities as it was found to improve computational performance.

To measure the quality of the approximated solutions, the flow pattern corresponding to the best (lowest leader objective value) y solution among all three methods is calculated by solving the TAP as a convex problem.

For reproducibility purposes, all implementation codes and benchmarking instances are publicly available at the repository <https://github.com/davidrey123/DNDP>.

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| Instance | $B_{\%}$ | MKKT | | | SOIC | | | SOBB | | | TAP |
|---------------|----------|--------|-----|-------|--------|-----|-------|--------|-----|-------|--------|
| | | UB | Gap | Time | UB | Gap | Time | UB | Gap | Time | |
| SF_DNDP_10_1 | 25 | 6293.8 | 0.0 | 26.1 | 6287.9 | 0.0 | 8.5 | 6287.9 | 0.0 | 26.6 | 6227.9 |
| | 50 | 5718.4 | 0.0 | 155.5 | 5712.8 | 0.0 | 126.9 | 5712.8 | 0.0 | 265.2 | 5680.2 |
| | 75 | 5300.2 | 0.0 | 71.5 | 5294.1 | 0.0 | 64.2 | 5294.1 | 0.0 | 374.9 | 5294.0 |
| SF_DNDP_10_2 | 25 | 6519.1 | 0.0 | 22.5 | 6514.1 | 0.0 | 16.1 | 6514.1 | 0.0 | 34.2 | 6509.7 |
| | 50 | 5758.2 | 0.0 | 57.6 | 5753.4 | 0.0 | 25.8 | 5753.4 | 0.0 | 113.8 | 5756.8 |
| | 75 | 5084.3 | 0.0 | 34.0 | 5080.9 | 0.0 | 15.2 | 5080.9 | 0.0 | 171.3 | 5088.5 |
| SF_DNDP_10_3 | 25 | 6281.8 | 0.0 | 73.4 | 6275.7 | 0.0 | 37.0 | 6275.7 | 0.0 | 70.2 | 6287.8 |
| | 50 | 5474.7 | 0.0 | 291.2 | 5468.5 | 0.0 | 518.0 | 5468.5 | 0.0 | 450.3 | 5448.4 |
| | 75 | 5086.2 | 0.0 | 304.2 | 5080.5 | 1.1 | 600.0 | 5080.5 | 2.3 | 600.0 | 5087.8 |
| SF_DNDP_10_4 | 25 | 6138.1 | 0.0 | 71.2 | 6130.2 | 0.0 | 24.0 | 6130.2 | 0.0 | 75.7 | 6059.4 |
| | 50 | 5693.4 | 0.0 | 70.7 | 5685.7 | 0.0 | 20.8 | 5685.7 | 0.0 | 136.7 | 5626.4 |
| | 75 | 5532.9 | 0.0 | 25.1 | 5526.8 | 0.0 | 65.4 | 5526.8 | 0.0 | 336.0 | 5504.4 |
| SF_DNDP_10_5 | 25 | 5910.0 | 0.0 | 83.9 | 5905.0 | 0.0 | 50.3 | 5905.0 | 0.0 | 81.6 | 5900.9 |
| | 50 | 5335.1 | 0.0 | 320.4 | 5328.6 | 0.5 | 600.0 | 5328.6 | 0.9 | 600.0 | 5359.0 |
| | 75 | 5179.2 | 0.0 | 293.3 | 5175.9 | 2.0 | 600.0 | 5175.9 | 4.4 | 600.0 | 5111.8 |
| SF_DNDP_10_6 | 25 | 5825.0 | 0.0 | 64.8 | 5816.7 | 0.0 | 36.4 | 5816.7 | 0.0 | 71.2 | 5823.6 |
| | 50 | 5180.3 | 0.0 | 297.1 | 5173.6 | 0.0 | 566.9 | 5173.6 | 0.0 | 500.5 | 5152.0 |
| | 75 | 4803.5 | 0.0 | 260.2 | 4798.6 | 0.0 | 458.7 | 4798.6 | 1.6 | 600.0 | 4810.4 |
| SF_DNDP_10_7 | 25 | 5910.0 | 0.0 | 67.1 | 5905.0 | 0.0 | 42.1 | 5905.0 | 0.0 | 73.4 | 5900.9 |
| | 50 | 5655.3 | 0.0 | 104.4 | 5650.1 | 2.6 | 600.0 | 5650.1 | 3.0 | 600.0 | 5650.4 |
| | 75 | 5603.2 | 0.0 | 94.1 | 5597.8 | 3.6 | 600.0 | 5597.8 | 4.3 | 600.0 | 5593.9 |
| SF_DNDP_10_8 | 25 | 5910.0 | 0.0 | 31.6 | 5905.0 | 0.0 | 19.3 | 5905.0 | 0.0 | 40.3 | 5900.9 |
| | 50 | 5390.5 | 0.0 | 150.0 | 5385.2 | 0.0 | 145.8 | 5385.2 | 0.0 | 346.0 | 5366.5 |
| | 75 | 5195.5 | 0.0 | 89.9 | 5189.2 | 0.0 | 492.0 | 5189.2 | 2.4 | 600.0 | 5189.5 |
| SF_DNDP_10_9 | 25 | 6373.7 | 0.0 | 63.0 | 6367.7 | 0.0 | 48.8 | 6367.7 | 0.0 | 39.9 | 6335.5 |
| | 50 | 5380.2 | 0.0 | 70.0 | 5374.4 | 0.0 | 23.3 | 5374.4 | 0.0 | 69.9 | 5377.4 |
| | 75 | 4972.3 | 0.0 | 77.4 | 4967.7 | 0.0 | 79.8 | 4967.7 | 0.0 | 367.4 | 4952.0 |
| SF_DNDP_10_10 | 25 | 6379.8 | 0.0 | 68.1 | 6370.2 | 0.0 | 56.1 | 6370.2 | 0.0 | 54.8 | 6349.7 |
| | 50 | 5510.5 | 0.0 | 188.3 | 5504.2 | 0.0 | 206.8 | 5504.2 | 0.0 | 256.1 | 5505.2 |
| | 75 | 5164.1 | 0.0 | 308.8 | 5161.6 | 0.2 | 600.0 | 5161.6 | 2.5 | 600.0 | 5180.8 |

Table B.1: Budget sensitivity experiment. Methods SOBB, SOIC and MKKT are implemented for instances SF_DNDP_10 for a budget B equal to $B_{\%} = 25\%$, 50% and 75% of the total cost $\sum_{(i,j) \in A_2} g_{ij}$. The time limit is 10 minutes. UB is the upper bound upon termination, Gap is the relative optimality gap upon termination in %, Time is the solve time, and TAP is the network travel time obtained by solving the convex TAP with \mathbf{y} solution corresponding to the lowest upper bound solution.

| Instance | $B_{\%}$ | MKKT | | | SOIC | | | SOBB | | | TAP |
|---------------|----------|--------|------|-------|--------|------|-------|--------|------|-------|--------|
| | | UB | Gap | Time | UB | Gap | Time | UB | Gap | Time | |
| SF_DNDP_20_1 | 25 | 5208.0 | 0.07 | 600.0 | 5196.1 | 0.04 | 600.0 | 5204.7 | 0.04 | 600.0 | 5181.5 |
| | 50 | 4348.7 | 0.07 | 600.0 | 4291.0 | 0.05 | 600.0 | 4291.0 | 0.05 | 600.0 | 4281.9 |
| | 75 | 3938.6 | 0.06 | 600.0 | 3936.8 | 0.05 | 600.0 | 3936.8 | 0.06 | 600.0 | 3908.9 |
| SF_DNDP_20_2 | 25 | 5023.0 | 0.04 | 600.0 | 5017.0 | 0.03 | 600.0 | 5017.0 | 0.00 | 600.0 | 5030.4 |
| | 50 | 4119.4 | 0.04 | 600.0 | 4113.9 | 0.02 | 600.0 | 4113.9 | 0.02 | 600.0 | 4114.7 |
| | 75 | 3934.5 | 0.06 | 600.0 | 3928.3 | 0.05 | 600.0 | 3928.3 | 0.05 | 600.0 | 3922.0 |
| SF_DNDP_20_3 | 25 | 5240.1 | 0.07 | 600.0 | 5233.2 | 0.05 | 600.0 | 5233.2 | 0.04 | 600.0 | 5237.7 |
| | 50 | 4347.4 | 0.07 | 600.0 | 4318.2 | 0.05 | 600.0 | 4318.2 | 0.05 | 600.0 | 4308.8 |
| | 75 | 4032.9 | 0.06 | 600.0 | 4030.0 | 0.05 | 600.0 | 4030.0 | 0.06 | 600.0 | 4040.0 |
| SF_DNDP_20_4 | 25 | 5140.3 | 0.07 | 600.0 | 5134.7 | 0.04 | 600.0 | 5134.7 | 0.03 | 600.0 | 5127.1 |
| | 50 | 4326.9 | 0.07 | 600.0 | 4321.8 | 0.05 | 600.0 | 4321.8 | 0.05 | 600.0 | 4311.1 |
| | 75 | 4006.9 | 0.06 | 600.0 | 4003.6 | 0.04 | 600.0 | 4003.6 | 0.06 | 600.0 | 3985.7 |
| SF_DNDP_20_5 | 25 | 5023.0 | 0.04 | 600.0 | 5017.0 | 0.03 | 600.0 | 5017.0 | 0.01 | 600.0 | 5030.4 |
| | 50 | 4557.7 | 0.08 | 600.0 | 4553.0 | 0.07 | 600.0 | 4550.1 | 0.07 | 600.0 | 4544.3 |
| | 75 | 4349.3 | 0.07 | 600.0 | 4346.3 | 0.07 | 600.0 | 4346.3 | 0.07 | 600.0 | 4336.6 |
| SF_DNDP_20_6 | 25 | 5097.2 | 0.07 | 600.0 | 5093.8 | 0.04 | 600.0 | 5093.8 | 0.03 | 600.0 | 5104.7 |
| | 50 | 4247.6 | 0.07 | 600.0 | 4243.0 | 0.04 | 600.0 | 4243.0 | 0.06 | 600.0 | 4228.8 |
| | 75 | 4029.7 | 0.06 | 600.0 | 4027.3 | 0.06 | 600.0 | 4027.3 | 0.07 | 600.0 | 4007.0 |
| SF_DNDP_20_7 | 25 | 5091.6 | 0.04 | 600.0 | 5086.1 | 0.03 | 600.0 | 5086.1 | 0.02 | 600.0 | 5095.5 |
| | 50 | 4371.5 | 0.06 | 600.0 | 4365.2 | 0.04 | 600.0 | 4365.2 | 0.05 | 600.0 | 4382.5 |
| | 75 | 4240.3 | 0.07 | 600.0 | 4234.8 | 0.06 | 600.0 | 4234.8 | 0.06 | 600.0 | 4245.8 |
| SF_DNDP_20_8 | 25 | 4960.3 | 0.07 | 600.0 | 4956.3 | 0.04 | 600.0 | 4956.3 | 0.03 | 600.0 | 4953.9 |
| | 50 | 4066.8 | 0.05 | 600.0 | 4061.5 | 0.03 | 600.0 | 4061.5 | 0.04 | 600.0 | 4057.5 |
| | 75 | 3897.5 | 0.05 | 600.0 | 3894.5 | 0.05 | 600.0 | 3894.5 | 0.05 | 600.0 | 3887.6 |
| SF_DNDP_20_9 | 25 | 5193.4 | 0.04 | 600.0 | 5187.6 | 0.03 | 600.0 | 5187.6 | 0.01 | 600.0 | 5196.9 |
| | 50 | 4266.1 | 0.06 | 600.0 | 4260.8 | 0.04 | 600.0 | 4260.8 | 0.04 | 600.0 | 4229.5 |
| | 75 | 3989.6 | 0.06 | 600.0 | 3984.5 | 0.04 | 600.0 | 3984.5 | 0.05 | 600.0 | 3964.6 |
| SF_DNDP_20_10 | 25 | 5023.0 | 0.07 | 600.0 | 4991.8 | 0.04 | 600.0 | 5017.0 | 0.03 | 600.0 | 5026.4 |
| | 50 | 4441.3 | 0.08 | 600.0 | 4429.5 | 0.06 | 600.0 | 4420.4 | 0.06 | 600.0 | 4424.2 |
| | 75 | 4171.4 | 0.07 | 600.0 | 4168.2 | 0.06 | 600.0 | 4168.2 | 0.07 | 600.0 | 4160.7 |

Table B.2: Budget sensitivity experiment. Methods SOBB, SOIC and MKKT are implemented for instances SF_DNDP_20 for a budget B equal to $B_{\%} = 25\%$, 50% and 75% of the total cost $\sum_{(i,j) \in A_2} g_{ij}$. The time limit is 10 minutes. UB is the upper bound upon termination, Gap is the relative optimality gap upon termination in %, Time is the solve time, and TAP is the network travel time obtained by solving the convex TAP with \mathbf{y} solution corresponding to the lowest upper bound solution.

| Instance | $D\%$ | MKKT | | | SOIC | | | SOBB | | | TAP |
|---------------|-------|---------|-----|-------|---------|-----|-------|---------|-----|-------|---------|
| | | UB | Gap | Time | UB | Gap | Time | UB | Gap | Time | |
| SF_DNDP_10_1 | 50 | 1687.4 | 0.0 | 105.7 | 1685.1 | 0.2 | 600.0 | 1685.1 | 0.4 | 600.0 | 1691.0 |
| | 100 | 5718.4 | 0.0 | 149.9 | 5712.8 | 0.0 | 129.2 | 5712.8 | 0.0 | 268.8 | 5680.2 |
| | 150 | 21066.9 | 0.0 | 61.2 | 21049.5 | 0.0 | 13.2 | 21049.5 | 0.0 | 64.6 | 21000.9 |
| SF_DNDP_10_2 | 50 | 1731.4 | 0.0 | 108.4 | 1728.8 | 0.7 | 600.0 | 1728.8 | 0.8 | 600.0 | 1731.0 |
| | 100 | 5758.2 | 0.0 | 57.7 | 5753.4 | 0.0 | 25.9 | 5753.4 | 0.0 | 114.2 | 5756.8 |
| | 150 | 20971.6 | 0.0 | 32.3 | 20950.6 | 0.0 | 8.5 | 20950.6 | 0.0 | 52.8 | 20886.8 |
| SF_DNDP_10_3 | 50 | 1658.1 | 0.0 | 64.0 | 1656.2 | 0.0 | 232.8 | 1656.2 | 0.0 | 304.4 | 1662.1 |
| | 100 | 5474.7 | 0.0 | 292.8 | 5468.5 | 0.0 | 517.4 | 5468.5 | 0.0 | 452.1 | 5448.4 |
| | 150 | 18408.8 | 0.0 | 90.9 | 18394.7 | 0.0 | 16.4 | 18394.7 | 0.0 | 93.1 | 18360.3 |
| SF_DNDP_10_4 | 50 | 1672.0 | 0.0 | 48.3 | 1669.7 | 0.0 | 105.3 | 1669.7 | 0.0 | 272.9 | 1669.1 |
| | 100 | 5693.4 | 0.0 | 70.3 | 5685.7 | 0.0 | 20.5 | 5685.7 | 0.0 | 135.9 | 5626.4 |
| | 150 | 21137.3 | 0.0 | 21.6 | 21122.5 | 0.0 | 5.9 | 21122.5 | 0.0 | 47.8 | 21082.2 |
| SF_DNDP_10_5 | 50 | 1743.1 | 0.0 | 94.8 | 1741.2 | 1.1 | 600.0 | 1741.2 | 1.1 | 600.0 | 1733.4 |
| | 100 | 5335.1 | 0.0 | 324.2 | 5328.6 | 0.5 | 600.0 | 5328.6 | 0.9 | 600.0 | 5359.0 |
| | 150 | 15511.3 | 0.0 | 62.3 | 15499.1 | 0.0 | 8.3 | 15499.1 | 0.0 | 53.3 | 15458.0 |
| SF_DNDP_10_6 | 50 | 1705.1 | 0.0 | 155.2 | 1702.7 | 0.8 | 600.0 | 1702.7 | 0.4 | 600.0 | 1701.6 |
| | 100 | 5180.3 | 0.0 | 310.7 | 5173.6 | 0.0 | 573.9 | 5173.6 | 0.0 | 520.3 | 5152.0 |
| | 150 | 15239.3 | 0.0 | 144.3 | 15221.4 | 0.0 | 16.7 | 15221.4 | 0.0 | 66.8 | 15193.2 |
| SF_DNDP_10_7 | 50 | 1761.1 | 0.0 | 46.8 | 1759.3 | 1.4 | 600.0 | 1759.3 | 1.5 | 600.0 | 1764.9 |
| | 100 | 5655.3 | 0.0 | 104.2 | 5650.1 | 2.6 | 600.0 | 5650.1 | 3.1 | 600.0 | 5650.4 |
| | 150 | 18964.7 | 0.0 | 106.5 | 18947.7 | 0.0 | 48.8 | 18947.7 | 0.0 | 209.4 | 18930.3 |
| SF_DNDP_10_8 | 50 | 1736.5 | 0.0 | 61.8 | 1734.3 | 0.6 | 600.0 | 1734.3 | 0.7 | 600.0 | 1736.8 |
| | 100 | 5390.5 | 0.0 | 151.6 | 5385.2 | 0.0 | 148.4 | 5385.2 | 0.0 | 350.9 | 5366.5 |
| | 150 | 17301.3 | 0.0 | 64.6 | 17282.2 | 0.0 | 11.3 | 17282.2 | 0.0 | 110.2 | 17234.6 |
| SF_DNDP_10_9 | 50 | 1727.3 | 0.0 | 101.5 | 1724.7 | 0.5 | 600.0 | 1724.7 | 0.1 | 600.0 | 1724.1 |
| | 100 | 5380.2 | 0.0 | 72.2 | 5374.4 | 0.0 | 23.3 | 5374.4 | 0.0 | 69.1 | 5377.4 |
| | 150 | 17687.1 | 0.0 | 43.5 | 17673.6 | 0.0 | 8.6 | 17673.6 | 0.0 | 43.9 | 17674.8 |
| SF_DNDP_10_10 | 50 | 1714.5 | 0.0 | 93.4 | 1712.6 | 0.3 | 600.0 | 1712.6 | 0.4 | 600.0 | 1704.5 |
| | 100 | 5510.5 | 0.0 | 187.5 | 5504.2 | 0.0 | 207.1 | 5504.2 | 0.0 | 253.9 | 5505.2 |
| | 150 | 17667.8 | 0.0 | 32.8 | 17652.2 | 0.0 | 8.7 | 17652.2 | 0.0 | 49.7 | 17578.5 |

Table B.3: Demand sensitivity experiment. Methods SOBB, SOIC and MKKT are implemented for instances SF_DNDP_10 for a budget B equal to 50% of the total cost $\sum_{(i,j) \in A_2} g_{ij}$ and a demand of $D\% = 50\%, 100\%$ and 150% of the base demand. The time limit is 10 minutes. UB is the upper bound upon termination, Gap is the relative optimality gap upon termination in %, Time is the solve time, and TAP is the network travel time obtained by solving the convex TAP with y solution corresponding to the lowest upper bound solution.

| Instance | $D\%$ | MKKT | | | SOIC | | | SOBB | | | TAP |
|---------------|-------|---------|------|-------|---------|------|-------|---------|------|-------|---------|
| | | UB | Gap | Time | UB | Gap | Time | UB | Gap | Time | |
| SF_DNDP_20_1 | 50 | 1539.4 | 0.03 | 600.0 | 1538.1 | 0.03 | 600.0 | 1538.1 | 0.03 | 600.0 | 1536.6 |
| | 100 | 4348.7 | 0.07 | 600.0 | 4291.0 | 0.05 | 600.0 | 4291.0 | 0.05 | 600.0 | 4281.9 |
| | 150 | 11352.1 | 0.04 | 600.0 | 11221.3 | 0.00 | 168.4 | 11221.3 | 0.00 | 313.6 | 11192.5 |
| SF_DNDP_20_2 | 50 | 1562.4 | 0.02 | 600.0 | 1560.4 | 0.02 | 600.0 | 1560.4 | 0.02 | 600.0 | 1556.9 |
| | 100 | 4119.4 | 0.04 | 600.0 | 4113.9 | 0.02 | 600.0 | 4113.9 | 0.02 | 600.0 | 4114.7 |
| | 150 | 10306.5 | 0.00 | 561.8 | 10294.3 | 0.00 | 82.2 | 10294.3 | 0.00 | 403.9 | 10241.5 |
| SF_DNDP_20_3 | 50 | 1588.1 | 0.04 | 600.0 | 1585.9 | 0.03 | 600.0 | 1585.9 | 0.04 | 600.0 | 1583.8 |
| | 100 | 4347.4 | 0.07 | 600.0 | 4318.2 | 0.05 | 600.0 | 4318.2 | 0.05 | 600.0 | 4308.8 |
| | 150 | 10578.9 | 0.00 | 381.7 | 10570.9 | 0.00 | 57.7 | 10570.9 | 0.00 | 320.9 | 10489.4 |
| SF_DNDP_20_4 | 50 | 1558.4 | 0.02 | 600.0 | 1556.4 | 0.02 | 600.0 | 1556.4 | 0.02 | 600.0 | 1560.5 |
| | 100 | 4326.9 | 0.07 | 600.0 | 4321.8 | 0.05 | 600.0 | 4321.8 | 0.05 | 600.0 | 4311.1 |
| | 150 | 10970.3 | 0.00 | 416.3 | 10962.3 | 0.00 | 22.7 | 10962.3 | 0.00 | 158.7 | 10911.7 |
| SF_DNDP_20_5 | 50 | 1589.5 | 0.02 | 600.0 | 1586.2 | 0.02 | 600.0 | 1585.9 | 0.02 | 600.0 | 1586.9 |
| | 100 | 4557.7 | 0.08 | 600.0 | 4553.0 | 0.07 | 600.0 | 4550.1 | 0.07 | 600.0 | 4544.3 |
| | 150 | 11645.3 | 0.02 | 600.0 | 11635.4 | 0.00 | 600.0 | 11635.4 | 0.01 | 600.0 | 11622.6 |
| SF_DNDP_20_6 | 50 | 1551.8 | 0.03 | 600.0 | 1549.8 | 0.02 | 600.0 | 1549.8 | 0.03 | 600.0 | 1545.2 |
| | 100 | 4247.6 | 0.07 | 600.0 | 4243.0 | 0.04 | 600.0 | 4243.0 | 0.06 | 600.0 | 4228.8 |
| | 150 | 10515.4 | 0.00 | 492.5 | 10504.7 | 0.00 | 107.9 | 10504.7 | 0.00 | 446.1 | 10471.8 |
| SF_DNDP_20_7 | 50 | 1530.6 | 0.01 | 600.0 | 1528.9 | 0.01 | 600.0 | 1528.9 | 0.02 | 600.0 | 1528.8 |
| | 100 | 4371.5 | 0.06 | 600.0 | 4365.2 | 0.04 | 600.0 | 4365.2 | 0.05 | 600.0 | 4382.5 |
| | 150 | 11916.4 | 0.02 | 600.0 | 11905.8 | 0.00 | 600.0 | 11905.8 | 0.01 | 600.0 | 11885.7 |
| SF_DNDP_20_8 | 50 | 1532.9 | 0.02 | 600.0 | 1530.9 | 0.02 | 600.0 | 1530.9 | 0.02 | 600.0 | 1534.9 |
| | 100 | 4066.8 | 0.05 | 600.0 | 4061.5 | 0.03 | 600.0 | 4061.5 | 0.04 | 600.0 | 4057.5 |
| | 150 | 10066.0 | 0.02 | 600.0 | 10054.4 | 0.00 | 249.9 | 10054.4 | 0.00 | 600.0 | 10040.2 |
| SF_DNDP_20_9 | 50 | 1523.8 | 0.03 | 600.0 | 1521.5 | 0.02 | 600.0 | 1521.5 | 0.03 | 600.0 | 1520.4 |
| | 100 | 4266.1 | 0.06 | 600.0 | 4260.8 | 0.04 | 600.0 | 4260.8 | 0.04 | 600.0 | 4229.5 |
| | 150 | 11536.3 | 0.00 | 345.7 | 11526.3 | 0.00 | 60.7 | 11526.3 | 0.00 | 278.4 | 11473.1 |
| SF_DNDP_20_10 | 50 | 1546.9 | 0.02 | 600.0 | 1545.2 | 0.02 | 600.0 | 1545.2 | 0.02 | 600.0 | 1546.2 |
| | 100 | 4441.3 | 0.08 | 600.0 | 4429.5 | 0.06 | 600.0 | 4420.4 | 0.06 | 600.0 | 4424.2 |
| | 150 | 11416.3 | 0.04 | 600.0 | 11402.8 | 0.01 | 600.0 | 11403.4 | 0.01 | 600.0 | 11384.2 |

Table B.4: Demand sensitivity experiment. Methods SOBB, SOIC and MKKT are implemented for instances SF_DNDP_20 for a budget B equal to 50% of the total cost $\sum_{(i,j) \in A_2} g_{ij}$ and a demand of $D\% = 50\%, 100\%$ and 150% of the base demand. The time limit is 10 minutes. UB is the upper bound upon termination, Gap is the relative optimality gap upon termination in %, Time is the solve time, and TAP is the network travel time obtained by solving the convex TAP with y solution corresponding to the lowest upper bound solution.