The following formulation, notation repeats from, Desrosiers and Lübbecke (2005).

0.1 Capacitated Shortest path

For graph $\mathcal{G}(V, A)$

$$\begin{split} z^{\star} &:= \min \sum_{(i,j) \in A} c_{ij} x_{ij} \\ \text{s.t.} & \sum_{j:(s,j) \in A} x_{sj} = 1 \\ & \sum_{j:(i,j) \in A} x_{ij} - \sum_{j:(j,i) \in A} x_{ji} = 0 \qquad i \in I \backslash \{s,t\} \\ & \sum_{i:(i,t) \in A} x_{it} = 1 \\ & \sum_{(i,j) \in A} t_{ij} x_{ij} \leq C \\ & x_{ij} = 0 \text{ or } 1 \quad (i,j) \in A \end{split}$$

with $p \in P$ as set of feasible s-t paths, Dantzig-Wolfe reformulation as follows:

$$\begin{split} z^{\star} &= \min \sum_{p \in P} \left(\sum_{(i,j) \in A} c_{ij} x_{pij} \right) \lambda_p \\ \text{s.t.} \\ &\sum_{p \in P} \left(\sum_{(i,j) \in A} t_{ij} x_{pij} \right) \lambda_p \leq C \\ &\sum_{p \in P} \lambda_p = 1 \\ &\lambda_p \geq 0 \quad p \in P \\ &\sum_{p \in P} x_{pij} \lambda_p = x_{ij} \quad (i,j) \in A \\ &x_{ij} = 0 \text{ or } 1 \quad (i,j) \in A \end{split}$$

Desrosiers J, Lübbecke ME (2005) A primer in column generation. Column generation. (Springer), 1–32.

Chuwen Zhang