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# An iterative re-optimization framework for the dynamic vehicle routing problem with roaming delivery locations



Gizem Ozbaygin<sup>a,b,\*</sup>, Martin Savelsbergh<sup>b</sup>

- <sup>a</sup> Industrial Engineering Program, Faculty of Engineering and Natural Sciences, Sabanci University, Istanbul 34956, Turkey
- <sup>b</sup> H. Milton Stewart School of Industrial and Systems Engineering, Georgia Institute of Technology, Atlanta, Georgia 30332, USA

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#### ABSTRACT

Branch-and-price has established itself as an effective solution methodology for a wide variety of planning problems. We investigate its potential as a solution methodology for solving operational problems. Specifically, we explore its potential in the context of a dynamic variant of the vehicle routing problem with roaming delivery locations, in which customer itineraries may change during the execution of a planned delivery schedule, which, in turn, may cause the planned delivery schedule to become suboptimal or even infeasible. We propose an iterative solution framework in which an active delivery schedule is re-optimized whenever a customer itinerary update is revealed. We use a branch-andprice algorithm for solving the planning problem (to obtain an initial delivery schedule) as well as the re-optimization problems (to obtain modified delivery schedules). As the re-optimization problems are solved during the execution of the (active) delivery schedule, it is critical to produce solutions quickly. This is accomplished by re-using, suitably modified, columns generated during preceding branch-and-price solves. The results of our computational experiments demonstrate the viability of using branch-and-price for solving operational problems and the benefit (necessity) of re-using information from previous solves.

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#### 1. Introduction

Branch-and-price (Barnhart et al., 1998) is one of the most effective optimization approaches for solving certain classes of integer programming problems. Up to now, it has been used almost exclusively to solve planning problems, in which ample time is available to produce optimal or high-quality solutions. The primary goal of this study is to demonstrate that branch-and-price algorithms, when designed and implemented appropriately, can also be used in dynamic decision making environments, in which little time is available to produce optimal or high-quality solutions. To do so, we consider a dynamic variant of the vehicle routing problem with roaming delivery locations and develop a branch-and-price based iterative reoptimization approach to solve it.

Motivated by the increasing interest in trunk delivery, after e-commerce giant Amazon partnered with Audi and DHL to offer this innovative delivery option to its customers (Popken, 2015; Geuss, 2015; Audi, 2015), the vehicle routing problem with roaming delivery locations (VRPRDL) seeks to find a least cost set of delivery routes for a fleet of capacitated vehicles,

<sup>\*</sup> Corresponding author at: Industrial Engineering Program, Faculty of Engineering and Natural Sciences, Sabanci University, Istanbul 34956, Turkey. E-mail address: ozbaygin@sabanciuniv.edu (G. Ozbaygin).

delivering customer orders to the trunk of their cars at times when the car is parked at a location in the customer's (known) travel itinerary. The VRPRDL was introduced by Reyes et al. (2017), who propose construction and improvement heuristics for its solution. Ozbaygin et al. (2017) develop a branch-and-price algorithm for the VRPRDL.

In the VRPRDL, it is implicitly assumed that the itinerary of a customer is known in advance and that it will remain unchanged during the execution of the planned delivery schedule. Here, instead, we consider a dynamic variant of the VRPRDL, in which customer itineraries may change during the execution of the delivery schedule, which, in turn, may cause the delivery schedule to become suboptimal or even infeasible. Suppose, for example, that a customer plans to go home right after a meeting scheduled to start at 3 p.m. and end at 4 p.m., but that the meeting gets cancelled, and therefore the customer leaves work earlier than expected at 3 p.m. (i.e., the customer's itinerary used to plan the delivery schedule changes). If the delivery of this customer's order is scheduled to take place at his work location after 3 p.m., then the planned delivery schedule will become infeasible. In some cases, it may be possible to modify the delivery routes to recover feasibility, e.g., by re-routing vehicles and by changing the delivery locations of customer orders, but in others it may not (and delivery of certain orders may have to be postponed or by a separate express delivery service). Note that we assume that a single product has to be delivered to all customers, which implies that a vehicle can make deliveries to customers that were previously assigned to other vehicles' routes as long as there is enough time to do so and there is sufficient product remaining. This assumption may not hold in many delivery settings, but always holds in collection settings, where vehicles collect from the trunk of a car rather than deliver to the trunk of a car, e.g., to handle returns.

The literature on dynamic vehicle routing dates back to 40 years ago, when a single vehicle dial-a-ride problem with dynamically arriving trip requests was presented in Wilson and Colvin (1977). Psaraftis (1980) considers an "immediate request" version of the same problem in which the vehicle's route is re-planned immediately upon the arrival of a new trip request ensuring that the customer making the request is served as early as possible. With advances in positioning and navigation systems, increases in computing power and data processing capabilities, and the emergence of smart devices, the interest of researchers and practitioners in dynamic routing and scheduling has skyrocketed.

Most studies on dynamic routing and scheduling focus on the arrival of orders during the execution of planned vehicle routes as the source of dynamism, see for example Attanasio et al. (2004), Campbell and Savelsbergh (2005), Mitrović-Minić and Laporte (2004), Chen and Xu (2006), Ichoua et al. (2006), Mes et al. (2007) and Goel and Gruhn (2008). Although fewer in number, there are studies considering two other dynamic aspects of real-life vehicle routing problems: travel times (Fleischmann et al., 2004; Taniguchi and Shimamoto, 2004; Chen et al., 2006; Barceló et al., 2007; Tagmouti et al., 2011) and vehicle breakdowns (Li et al., 2009a; 2009b; Mu et al., 2011). For a comprehensive review and a detailed taxonomy of dynamic vehicle routing problems, we refer the interested reader to Pillac et al. (2013), Psaraftis et al. (2016), and Bektas et al. (2014).

The dynamic variant of VRPRDL that we consider, can be classified as a dynamic and deterministic vehicle routing problem. It is dynamic, because part of the input, i.e., the customer itineraries, may change during the planning horizon, and deterministic, because there is no stochastic information about the changes that may occur to the input during the planning horizon. We propose an iterative framework using the branch-and-price algorithm developed for the VRPRDL to re-optimize the vehicle routes every time the itinerary of a customer is updated. This is in line with the existing solution methods on dynamic and deterministic vehicle routing problems, which are mostly based on periodic re-optimization, either at predetermined decision epochs or when a certain number of changes to the input data have occurred. (Our solution approach falls into the latter category.)

Re-optimizing the previously planned vehicle routes requires solving a static problem with the latest available data. In order to put the updated vehicle routes into effect as soon as possible, it is critical that the re-optimization is done efficiently. Therefore, most approaches presented in the literature rely on heuristics, e.g., Gendreau et al. (1999, 2006), Attanasio et al. (2004), Montemanni et al. (2005), Campbell and Savelsbergh (2005), Chen and Xu (2006), Taniguchi and Shimamoto (2004), Azi et al. (2012) and Li et al. (2009a,b). However, by making effective use of information collected during the solution of preceding (re-)optimization problems, it may be possible to obtain optimal or near-optimal solutions in a short amount of time using an exact approach. How to do so in the context of a dynamic variant of the VRPRDL is the focus of our study. More specifically, we explore how to generate "relevant" columns efficiently using previously generated columns (i.e., generated during preceding executions of the branch-and-price algorithm) when solving a re-optimization problem, as opposed to solving a pricing problem to generate columns from scratch.

To the best of our knowledge, the only other study employing a column generation based approach for solving a dynamic vehicle routing problem is Chen and Xu (2006). The problem considered and the methodology used are different from ours in the following respects:

- The focus is on dynamically arriving pickup orders, while, in our case, the source of dynamism is changes to the time windows in a customer itinerary. All pickup orders have a hard time window and rejection of arriving orders is not allowed. As a consequence, it has to be assumed that the order placement time is far enough in advance that it is possible to dispatch a new vehicle from the depot, and that there is an unlimited number of available vehicles. In the dynamic variant of the VRPRDL, rejection of service is allowed, because we do not make any assumptions about when an itinerary update is revealed.
- The vehicle routes are updated at pre-defined decision epochs, whereas we re-optimize each time new information is revealed.

• Only heuristics are used to generate columns (using existing columns to guide the search) and a set partitioning model involving the (heuristically) generated columns is solved (using commercial solver CPLEX). We solve the re-optimization problem exactly, solving pricing problems exactly, if needed, at any node of the search tree (e.g., we employ a full-fledged branch-and-price algorithm).

The major contributions of this study are: (1) introducing a dynamic variant of the VRPRDL, (2) demonstrating that branch-and-price algorithms can be used effectively in dynamic problem solving environments, and (3) providing insights in how to best re-use information from preceding branch-and-price solves.

The rest of the paper is organized as follows. In Section 2, we formally define the dynamic variant of the VRPRDL, we specify the types of customer itinerary changes considered, and give the set covering formulation of the re-optimization problem solved in each iteration and the associated pricing problems. In Section 3, we present the details of our solution approach, i.e., how existing columns are modified to be re-used. Section 4 gives the set up of our computational experiments, presents the results of the computational experiments, and discusses and interprets these results. Finally, we provide some concluding remarks in Section 5.

#### 2. Problem definition and formulations

In this section, we provide a formal description of the dynamic variant of the vehicle routing problem with roaming delivery locations (D-VRPRDL), in which for each customer, an itinerary, specifying when and where the customer's order can be delivered, is available at the planning stage, but where the itinerary may change during execution of the delivery routes. As a consequence, the delivery routes may have to be revised to accommodate itinerary changes. For the sake of consistency, we use the notation introduced in Ozbaygin et al. (2017).

Let G = (N, A) with  $N = \{0, 1, ..., n\}$  be a complete directed graph in which node 0 corresponds to the depot and the remaining nodes correspond to the locations of interest. Each arc  $(i, j) \in A$  has an associated travel time  $t_{ij}$  and cost  $w_{ij}$  both satisfying the triangle inequality. The set of customers that require a delivery during the planning horizon [0, T] is represented by C. The delivery for a customer  $c \in C$  is characterized by a demand quantity  $d_c$  and a geographic profile which specifies where and when a delivery can be made. Let  $N_c \subseteq N$  denote the set of locations that customer c will visit throughout the planning horizon. By duplicating locations, we may assume  $N_c \cap N_{c'} = \emptyset$  for different customers c,  $c' \in C$ . Note that we can express the set of nodes as  $N = N_0 \cup \{i \in N_c \mid c \in C\}$ , where  $N_0 = \{0\}$ . The locations  $i \in N_c$  have non-overlapping time windows  $[e_i, l_i]$  during which the delivery to customer  $c \in C$  can take place and correspond to the customer's original vehicle itinerary during the planning horizon. We use c(i) to denote the customer associated with location i and we let c(0) = 0. A sufficiently large number of homogeneous vehicles, each with capacity Q, is available to make deliveries; vehicles start and end their delivery routes at the depot.

The goal is to find a set of delivery routes visiting each customer at one of the locations in the customer's itinerary, during the time that the customer is at that location, and such that the demand delivered on a route is no more than Q, the duration of a route does not exceed T, and the total transportation cost is minimized. As deviations from the original customer itineraries can render the planned delivery schedule infeasible or suboptimal, the vehicle routes are re-optimized after each update in an iterative fashion.

A feasible set of delivery routes shows the planned delivery location for every customer, i.e., the location where the customer's order will be delivered. Furthermore, it provides information on the earliest time that a vehicle can arrive at each customer location after serving the previous customers assigned to its route (assuming that it was dispatched from the depot at time 0) as well as the latest time that the vehicle should depart from each of these locations to serve the subsequent customers in its route within their respective time windows and return to the depot by time T. For planned delivery location i, we use  $ea_i$  and  $ld_i$  to represent the earliest arrival and the latest departure times of the assigned vehicle to and from i, respectively. We say that a given route is feasible, if for every node i in the route, the node's time window  $[e_{i}, l_{i}]$  intersects with the delivery vehicle's time window  $[ea_{i}, ld_{i}]$ , that is, if  $e_{i} \leq ld_{i}$  and  $l_{i} \geq ea_{i}$ .

For simplicity, we assume that itinerary updates are revealed one at a time, i.e., the delivery planner does not receive information about the itinerary change of two or more customers simultaneously. For a customer  $c \in C$ , we restrict ourselves to updates caused by an early or a late departure from a location  $i \in N_c$ . Since the travel times are deterministic in our setting, the resulting deviation is absorbed by the subsequent locations in the customer's itinerary. We assume that every customer will always visit all locations in his original itinerary. Therefore, if a customer departs earlier or later than expected from a location, the time windows associated with (some of the) subsequent locations in his itinerary will get wider or narrower. When absorbing changes at subsequent locations, we do not allow a time window to expand or shrink by more than 75% of its original width (More details on this will be provided later in Section 4.1.) We note here that because the travel times are fixed, when a customer departs earlier (later) from a location, he will naturally arrive earlier (later) at the next location in his itinerary. For the convenience, we will refer to the updates as early departure and late arrival throughout the remainder of the paper. If we denote an updated time window at location i by  $[e'_i, l'_i]$ , then  $l'_i < l_i$  indicates an early departure from i, and  $e'_i > e_i$  indicates a late arrival at i.

Another assumption we make is that the delivery vehicles can be diverted from their planned routes to serve customers that are not originally assigned to them although we do not allow en route diversions. Suppose that an itinerary update is revealed at time t. A vehicle that is on its way to a customer location i at time t can be re-routed only after arriving at i,

whereas if the vehicle is at location i at time t and  $e_i > t$ , i.e., the vehicle is waiting at location i, it can be re-routed immediately. Redirecting a vehicle to serve a customer while it is in transit to another customer may provide additional flexibility and may yield additional savings compared to adopting a "no en route diversion" strategy, but it requires responding to changes in the input data almost instantly. As pointed out in Bektas et al. (2014), it may be possible to identify solutions with higher quality by investing more time in re-optimization instead. Hence, en route diversion has received limited attention in the literature (a few examples include Regan et al., 1998; Ichoua et al., 2000; Attanasio et al., 2007; Klundert and Wormer, 2010; Respen et al., 2014; Ferrucci and Bock, 2015).

Depending on the time of a change as well as the magnitude of the change, it may, or may not, be possible to deliver the remaining orders – without violating their time window restrictions – using the vehicles that are executing the active delivery routes. Therefore, we assume that additional vehicles can be dispatched from the depot if needed. However, even allowing the use of additional vehicles does not guarantee that a feasible delivery schedule exists, especially when a change is revealed towards the end of the planning horizon. Hence, postponing service (to the next day) is allowed in our setting.

To solve the D-VRPRDL, we develop an iterative re-optimization scheme that solves a series of VRPRDL instances using the branch-and-price algorithm of Ozbaygin et al. (2017). The first VRPRDL instance covers the entire planning horizon [0, T] and uses the original customer itineraries. All subsequent instances can be viewed as instances of an extended version of the VRPRDL, in which some of the vehicles have to start from pre-specified locations at pre-specified times. In the following subsection, we describe the problem that needs to be solved at decision point t, denoted by SP hereafter, and provide a set covering based formulation.

#### 2.1. Static problem formulation

Let  $O_t$  be the set of vehicle origin nodes for the problem defined over the horizon [t, T] with t > 0. This set contains the depot node, and a node for each vehicle executing a delivery route at time t, indicating the location where the vehicle will be available for re-routing. Specifically, if a vehicle is en route at time t, then the corresponding origin node is the vehicle's current destination; otherwise, it is the current location of the vehicle. Every origin node  $o \in O_t$  has an associated time  $st_o$  and a quantity  $qr_o$  specifying the earliest time at which the vehicle at origin o can depart from o and the remaining delivery capacity of the vehicle when it departs from o at time  $st_o$ , respectively. We take  $st_o = t$  for the vehicles that are at the depot or at a customer location. For a vehicle that is en route, we take  $st_o$  to be the time that the vehicle reaches its destination. We compute  $qr_o$  assuming the vehicle departs from the depot fully loaded and considering the deliveries made up to time t. We use  $C_t \subseteq C$  to represent the set of customers that require a delivery during [t, T] ( $C_0 = C$ ), and  $N_c^t \subseteq N_c$  is the set of locations in the itinerary of customer  $c \in C_t$  for which the time windows did not close earlier than t ( $N_c^0 = N_c$ ). We define  $N^t = \bigcup_{c \in C_t} N_c^t$ .

We denote by  $R_0^t$  the set of all feasible delivery routes (i.e., respecting capacity and time window constraints) originating from  $o \in O_t$  with an earliest start time of  $st_0$  and a delivery capacity of  $qr_0$  units. We define  $R^t = \bigcup_{o \in O_t} R_0^t$ . Let  $w_r$  be the cost of route  $r \in R^t$ , and let  $a_{ir}$  for every  $i \in N^t$  and  $r \in R^t$  indicate whether location i is visited on route r ( $a_{ir} = 1$ ) or not ( $a_{ir} = 0$ ). Then, SP can be formulated as follows:

$$\min \sum_{r \in \mathbb{R}^t} w_r z_r \tag{1}$$

$$\sum_{r \in R^t} \sum_{i \in N_c^t} a_{ir} z_r \ge 1 \qquad \forall c \in C_t, \tag{2}$$

$$\sum_{r \in R_0^t} z_r = 1 \qquad \qquad o \in O_t \setminus \{0\}, \tag{3}$$

$$z_r \in \mathbb{Z}_+$$
  $r \in \mathbb{R}^t$ . (4)

where  $z_r$  is the number of times route r is used. This formulation is similar to that of the static VRPRDL given in Ozbaygin et al. (2017). Here, we have an additional set of constraints (3) specifying the location where each vehicle dispatched before t should originate from in the revised routing plan. Note that we do not restrict the number of vehicles originating from node 0, since we assume that a sufficiently large number of vehicles is available at the depot and can be dispatched whenever necessary.

The formulation above has exponentially many variables as the number of routes is exponential in the size of  $N^t$ . Therefore, we use the branch-and-price algorithm described in Ozbaygin et al. (2017) to solve it. However, because that algorithm was developed for the VRPRDL, in which all vehicles depart from the depot, minor modifications are needed to handle different starting locations for vehicles. These modifications are discussed in Section 3.1. Next, we derive the pricing problem associated with a given starting location.

#### 2.2. Pricing problems

Consider the LP relaxation of (1)–(4), which will be referred to as the master problem from now on. Let  $\bar{R}^t \subset R^t$  be such that there exists a feasible solution to the master problem when  $z_r = 0$  for all  $r \in R^t \setminus \bar{R}^t$ . A formulation involving only routes

in  $\bar{R}^t$  is called a restricted master problem (RMP). The dual of the RMP is:

$$\max \sum_{c \in C_t} \lambda_c + \sum_{o \in O_t \setminus \{0\}} \mu_o \tag{5}$$

$$\sum_{c \in C_t} \sum_{i \in N_c^t} a_{ir} \lambda_c + \mu_o \le w_r \qquad o \in O_t, r \in \bar{R}_o^t, \tag{6}$$

$$\lambda_c \ge 0 \qquad \qquad c \in C_t, \tag{7}$$

$$\mu_0 \in \mathbb{R} \qquad 0 \in O_t \setminus \{0\}. \tag{8}$$

where  $\lambda = (\lambda_1, \dots, \lambda_{|C_t|})$  and  $\mu = (\mu_1, \dots, \mu_{|O_t|-1})$  are dual variable vectors associated with the constraints (2) and (3), and  $\mu_0 = 0$ . Denote the optimal solution to this dual problem by  $(\lambda^*, \mu^*)$ . In the pricing problem for an origin, the goal is to identify a column with negative reduced cost with respect to the original master problem. In other words, for  $o \in O_t$ , we aim to find a column for which the associated dual constraint is violated. Such a column is a route r for which the following condition is satisfied:

$$w_r - \mu_o^* - \sum_{c \in C_t} \sum_{i \in N_c^t} a_{ir} \lambda_c^* < 0.$$

Note that since  $w_r = \sum_{(i,j) \in r} w_{ij}$  and  $\sum_{c \in C_t} \sum_{i \in N_c^t} a_{ir} \lambda_c^* = \sum_{i \in N_c^t} a_{ir} \lambda_{c(i)}^*$ , we can rewrite the condition as:

$$\sum_{(i,j)\in r} w_{ij} - \mu_o^* - \sum_{i\in N^t} a_{ir} \lambda_{c(i)}^* < 0$$

for every  $o \in O_t$ . Thus, the pricing problem for a particular origin o is an elementary shortest path problem with time window and capacity constraints (ESPPTWCC), where the cost of arc (i, j) is set to

$$\bar{w}_{ij} = \begin{cases} w_{ij} - \mu_o^*, & \text{if } i = o \\ w_{ij} - \lambda_{c(i)}^*, & \text{if } i \in N^t \end{cases}$$

for  $j \in N^t \cup \{0\}$ . In the ESPPTWCC, the goal is to find an elementary path of shortest length starting at origin node  $o \in O_t$  and ending at the depot while respecting capacity and time window constraints. It is important to note here that the nodes in the set  $O_t \setminus \{0\}$  are copies of the actual customer locations. More specifically, if a vehicle is at/en route to customer location i, then we add i' to  $O_t$ , where i' is a copy of node i. This is necessary to distinguish between the cases where the vehicle actually makes a delivery at location i and where the vehicle visits location i but leaves without delivering the order of customer c(i). We model these situations by adding arcs from node i' to every other node in the problem graph – except those that are in  $O_t \setminus \{0\}$ . If the vehicle's re-optimized route uses arc (i', i), then we say that the delivery of customer c(i) is made by this vehicle at location i.

#### 3. An iterative re-optimization framework

To solve D-VRPRDL, we propose an iterative approach which dynamically handles deviations from the original customer itineraries. It starts by solving the VRPRDL with the initially provided itineraries. The delivery schedule obtained is executed as long as the customer itineraries do not change. However, once an itinerary change is revealed, the active vehicle routes may become infeasible or suboptimal, and thus, they are re-optimized taking into account the remaining deliveries and the current positions of the vehicles. The revised delivery plan is then executed until another itinerary change is revealed, after which another re-optimization problem is solved. Briefly, our iterative solution scheme produces an updated set of delivery routes whenever there is a change in one of the customer itineraries. As mentioned earlier, each re-optimization problem is a VRPRDL with an additional set of constraints, and solved through the branch-and-price algorithm developed for the VRPRDL. Further details on the solution approach are presented in the following subsections.

#### 3.1. Constructing and preprocessing the graph of SP

When there is a change in the itinerary of a customer, the problem graph (used in the pricing problem) has to be updated to reflect the change. Some nodes and arcs in the (current) graph can no longer be a part of a feasible route and some nodes and arcs that were eliminated during the last preprocessing step may now, again, be part of a feasible route. For simplicity, instead of modifying the existing problem graph, we construct a new problem graph. We start with a complete graph on node set  $N^t \cup \{0\}$ , where we duplicate the depot node, i.e., have 0 and0' to differentiate between the depot as origin and as destination. Therefore, the arc set is  $\{(i, j): i \in N^t \cup \{0\}, j \in (N^t \setminus \{i\}) \cup \{0'\}\} \setminus \{(0, 0')\}$ . (All arcs going out of the depot are connected to 0, while all arcs coming into the depot are connected to0'.) Next, we add the nodes in  $O^t \setminus \{0\}$  along with the arcs  $\{(o, j): o \in O_t \setminus \{0\}, j \in N^t \cup \{0'\}\}$ . Finally, the following preprocessing steps are applied to obtain the (new) problem graph for SP:

- 1. For every  $i \in N^t$ , if  $st_0 + t_{o,i} > l_i$  or  $\max\{st_0 + t_{o,i}, e_i\} + t_{i,0'} > T$  or  $qr_0 < d_{c(i)}$ , then remove the arc (o, i) from the graph.
- 2. For every  $i \in N^t$ , if i has no incoming arcs, then remove i from the graph.
- 3. For every pair of nodes  $i, j \in N^t$ , let  $e^i_j$  denote the earliest possible arrival at j after visiting i, i.e.,  $e^i_j = \max\{\min_{0 \in O_t} \{st_0 + t_{0,i}\}, e_i\} + t_{i,j}$ . If  $e^i_j > l_j$  or  $e^i_j + t_{i,0'} > T$ , then remove arc (i, j) from the graph.

#### 3.2. Solving the pricing problems

As mentioned earlier, the dual of the restricted master problem associated with SP yields pricing problems for each origin in  $O_t$ . The pricing problem corresponding to a particular origin o is an ESPPTWCC defined over the subgraph induced by the node set  $N^t \cup \{o, 0'\}$ , where o and o are the source and the sink nodes, respectively. The pricing subroutine in the branch-and-price algorithm presented in Ozbaygin et al. (2017) was designed to solve a single pricing problem starting from a single node (the depot). Rather than modifying the pricing subroutine, we extend the problem graph of SP and solve all the pricing problems at once. To achieve this, we add an artificial source node o and artificial arcs (o and o are set to o are set to o and o are respectively. We designate o as the source node and o as the sink node, and solve the ESPPTWCC on the extended graph. Observe that in this case, any path should use exactly one of the artificial arcs and contain exactly one of the origins since there are no arcs connecting any two origin nodes. Moreover, the time consumed and the quantity delivered on a feasible path, say o, using arc (o and o are feasible path originating from o and contain exactly one of the path obtained by joining together o and the path from the depot to node o corresponds to a feasible vehicle route over the planning horizon o and o and the path from the depot to node o corresponds to a feasible vehicle route over the planning horizon o and o are second o and o are second o and o and o and o are second o and o and o and o are second o and o and o are second o and o and o are second o and o are second o and o and o are second o and o and o are second o and o are second o and o are second o are second o and o are seco

#### 3.3. Initial set of columns for SP

As the LP relaxation of the master problem is solved by means of column generation, we need to provide an initial set of columns that guarantees the LP feasibility of the restricted master problem. The initial set of columns can have a significant impact on the performance of the branch-and-price algorithm, especially for large instances. To initialize the first restricted master problem, we use the feasible solution found by the heuristic of Reyes et al. (2017). To initialize subsequent restricted master problems, we derive a set of columns from the active delivery schedule, i.e., the set of vehicle routes obtained when solving the previous problem. Obviously, if the active delivery schedule remains feasible after a change in a customer itinerary, then we can take the as-yet unexecuted parts of the routes to define columns to initialize the next restricted master problem. Otherwise, one of the routes will have become infeasible, and we attempt to restore feasibility by modifying this infeasible route.

Suppose that c is the critical customer, i.e., the customer whose itinerary change is revealed at time t, i is the planned delivery location for c, and  $[e'_i, l'_i]$  is the updated time window of this customer at location i. If the customer's time window  $[e'_i, l'_i]$  and the time window of the delivery vehicle performing the drop-off,  $[ea_i, ld_i]$ , overlap, then the planned delivery route remains feasible. In this case, we omit the executed part of each route r for which  $z_r = 1$  in the previous problem, and use the resulting set of columns to initialize the restricted master problem associated with SP. Otherwise, we try to recover a feasible starting solution by applying the procedure in Algorithm 1, which is described below.

### **Algorithm 1:** restoreFeasibility( $\bar{r}_f$ , i, t).

```
Data: Time t at which the latest update occurs, the route segment \bar{r}_f with origin o \in O_t, and the node i in \bar{r}_f whose time window update is revealed at time t

Result: A set of routes to be used when initializing the restricted master problem for SP

Define a GTSPTW over the subgraph of the problem graph of SP induced by \bar{N} = \bigcup_{j \in \Psi} N_{c(j)}^t \cup \{o, 0'\} where \Psi is the set of nodes in \bar{r}_f corresponding to customer locations if CTSPTW is feasible then

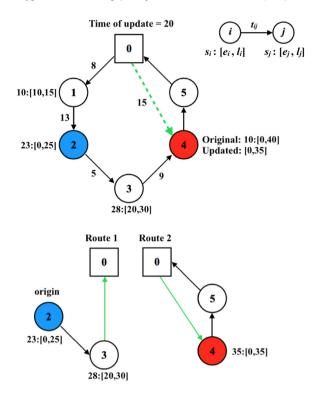
Find the optimal GTSPTW tour r^*
Return r^*
else

if l_i' < l_i then

Return early Departure Recovery (\bar{r}_f, i, t)
else if e_i' > e_i then

Return late Arrival Recovery (\bar{r}_f, i, t)
```

Let  $\bar{r}$  with  $z_{\bar{r}}=1$  be the route containing node i,  $\bar{r}_f$  be the as-yet unexecuted part of  $\bar{r}$ ,  $\Psi$  be the set of nodes in  $\bar{r}_f$  corresponding to customer locations, and  $o \in O_t$  be the origin of the vehicle performing  $\bar{r}$ . We know that this route has become infeasible as a result of a change in the customer itinerary of c, but it may be possible to identify a feasible route by changing the customer sequence or the delivery locations for some customers in  $\bar{r}_f$ . To this end, we take the subgraph  $\bar{G}$  of the problem graph induced by the node set  $\bar{N} = \bigcup_{j \in \Psi} N^t_{c(j)} \cup \{o, 0'\}$ , and attempt to solve, using CPLEX, a generalized traveling salesman problem with time windows (GTSPTW) to obtain an alternative route, starting from o and ending at the



**Fig. 1.** Two feasible routes obtained by route splitting where  $s_i$  is the service start time at node i.

depot, in which all customers in the set  $\bigcup_{j\in\Psi}c(j)$  are served. However, the instance of GTSPTW defined over the graph  $\bar{G}$  may be infeasible. In that case, we invoke the route splitting subroutine presented in Section 3.3.1, which tries to split  $\bar{r}_f$  in such a way that it produces two feasible routes. If no splitting opportunities exist, the node elimination subroutine presented in Section 3.3.2 is invoked.

It is important to note here that in recovering a feasible solution, we do not alter the planned delivery routes that remain feasible after the update at time t. Instead, we try to achieve feasibility by modifying the unexecuted part of  $\bar{r}$  and, if needed, dispatching additional vehicles from the depot. However, our attempts may fail as it is not always possible to restore feasibility without changing the routes of other vehicles (e.g. a vehicle dispatched from the depot at time t may not be able to reach any  $j \in N_c^t$  in time, while one of the vehicles already out for delivery can). In such cases, we define an artificial out-and-back route from the depot for customer c with a very high cost, and remove i from  $\bar{r}_f$ . If this artificial column appears in the final solution to SP, then we can conclude that customer c cannot be served unless another customer itinerary change is revealed which makes a delivery to customer c possible again. Details of our recovery heuristic are given in Algorithm 1, where pred(j) and succ(j) for  $j \in \bar{r}_f$  correspond to the immediate predecessor and the immediate successor of j. Except for solving a GTSPTW, all recovery subroutines proposed as a part of our solution approach (here and later) are based on deleting locations from a given route.

#### 3.3.1. Route splitting

Suppose that we have  $l_i' < l_i$ , that is, customer c has left location i earlier than expected. Since travel times satisfy the triangle inequality, we know that the vehicle assigned to  $\bar{r}$  can return to the depot by time T after visiting the location that immediately precedes i in  $\bar{r}_f$ , for otherwise  $\bar{r}$  would not be feasible before the itinerary update (recall that  $\bar{r}$  is the route that becomes infeasible because of a change in the time window at node i). Furthermore, since  $\bar{r}$  has become infeasible, we also know that  $l_i' < ea_i$ , and thus  $l_i' < lal_i$ . This implies that a vehicle which departs from location i at time  $l_i'$  can serve the subsequent customers in  $\bar{r}_f$  within their respective time windows and return to the depot on time. Hence, if a new vehicle dispatched from the depot at time t can reach location i by time  $l_i'$ , it means that we can split  $\bar{r}_f$  into two feasible routes, one executing the part of the original route up to and including the predecessor of i, and one executing the part of the original route starting from i. An example of route splitting is illustrated in Fig. 1. Of course, there may exist alternative splitting opportunities. If that is the case, we select the one that incurs the least cost among all alternatives. Similar reasoning applies when  $e_i' > e_i$ , i.e., when customer c arrives at location i later than expected. Details of the route splitting procedure are provided in Algorithms 2 and 3 for early departure and late arrival cases, respectively.

#### **Algorithm 2:** earlyDepartureRecovery( $\bar{r}_f$ , i, t).

```
▶ Check whether recovery is possible by route splitting; if yes, find the node for which splitting the route incurs the least cost
if t + t_{0i} \le l'_i then
     Let split Node = i, minCostOfSplit = w_{pred(i),0'} + w_{0,i} - w_{pred(i),i}, u_1 = pred(i), u_2 = i, and LAT = l_i'
     while u_1 \neq o do
         \textit{LAT} \leftarrow \textit{LAT} - t_{u_1,u_2}, u_2 \leftarrow u_1, \ u_1 \leftarrow \textit{pred}(u_1)
         else
          Break the loop
    F \leftarrow F \cup \{r_1, r_2\} where r_1 = (o, \dots, pred(splitNode), 0') and r_2 = (0, splitNode, \dots, 0')
  > Else, attempt to recover by creating an out-and-back route from the depot or by node elimination
     Let u_0 = findNodeForOutAndBackRoute(c(i))
▶ If the critical customer can be served in an out-and-back route from the depot, or if node elimination is not applicable, remove
     the critical customer from its current route and create an out-and-back route from the depot for that customer
     if u_0 \neq -1 or pred(i) = 0 or st_0 + t_{oi} > l'_i then
         Define r_1 = \overline{r}_j \setminus \{i\} and r_2 = (0, j, 0'), where j = u_0 if u_0 \neq -1; else, j = i and r_2 is an artificial column
         F \leftarrow F \cup \{r_1, r_2\}
    ▶ Else, execute the node elimination procedure
         Let u_1 = pred(i), u_2 = i, LAT = l'_i, and H_0, H_1 = \emptyset
         while u_1 \neq o do
              u_0 \leftarrow findNodeForOutAndBackRoute(c(u_1))
              if u_0 \neq -1 then
                  H_0 \leftarrow H_0 \cup \{u_0\} \text{ and } H_1 \leftarrow H_1 \cup \{u_1\}
                  if pred(u_1) = 0 or max\{ea_{pred(u_1)}, e_{pred(u_1)}\} + t_{pred(u_1), u_2} \le LAT then
                      for j \in H_0 do
                        | \check{F} \leftarrow \check{F} \cup \{(0, j, 0')\}
                      F \leftarrow F \cup \{\bar{r}_f \setminus H_1\}
                       Break the loop
                  else
                   \lfloor u_1 \leftarrow pred(u_1)
             else if pred(u_1) \neq o and max\{st_0 + t_{0,u_1}, e_{u_1}\} + t_{u_1,u_2} \leq LAT then
              | LAT \leftarrow LAT - t_{u_1,u_2}, u_2 \leftarrow u_1, u_1 \leftarrow pred(u_1)
                  Define r_1 = \bar{r}_f \setminus \{i\} and r_2 = (0, i, 0'), where r_2 is an artificial column
                  F \leftarrow F \cup \{r_1, r_2\}
                  Break the loop
Return F
```

#### 3.3.2. Node elimination

If splitting fails, our final attempt to restore feasibility is to use a node elimination subroutine in which we create an out-and-back route from the depot for one or more customers and remove their delivery locations from  $\bar{r}_f$ . More specifically, we first check whether there exists a  $j \in N_c^f$  for which 0 - j - 0' is feasible (Algorithm 4). If we can find such a location j in the itinerary of customer c, then the recovery procedure returns the out-and-back route 0 - j - 0' and the route obtained by removing node i from  $\bar{r}_f$ . Otherwise, starting with i's immediate predecessor (in the early departure case, i.e.,  $l_i' < l_i$ ), we iterate over the nodes of  $\bar{r}_f$  that were to be visited prior to i and apply the following steps. If no feasible out-and-back route exists for the customer associated with the current node, then we move to the previous node and continue. Else, we remove the current node from  $\bar{r}_f$ , and check whether the resulting route is feasible. We stop as soon as feasibility is achieved, in which case the recovery procedure returns the shortened route and a set of out-and-back routes (for the nodes removed from  $\bar{r}_f$ ).

When node elimination fails to produce a feasible set of routes, the recovery procedure returns an artificial out-and-back route for customer c and the route obtained by removing node i from the original  $\bar{r}_f$  (the one containing all nodes in  $\Psi\setminus\{i\}$ ). Fig. 2 depicts an example of node elimination. Details are given in Algorithm 2. The recovery in case of late arrival of customer to location i ( $e'_i > e_i$ ) is handled in a similar fashion (see Algorithm 3). The only difference is that we iterate over the nodes of  $\bar{r}_f$  that were planned to be visited after location i starting with the immediate successor of i if no feasible out-and-back route for customer c can be found.

#### **Algorithm 3:** $lateArrivalRecovery(\bar{r}_f, i, t)$ .

```
▶ If route splitting or node elimination is not possible, remove the critical customer from its current route, and create an
out-and-back route from the depot for that customer
if succ(i) = 0' or e'_i + t_{i0'} > T then
     Let u_0 = findNodeForOutAndBackRoute(c(i))
    Define r_1 = \bar{r}_f \setminus \{i\} and r_2 = (0, j, 0'), where j = u_0 if u_0 \neq -1; else, j = i and r_2 is an artificial column
    F \leftarrow F \cup \{r_1, r_2\}
▶ Else, execute the recovery procedures
    Let splitNode = -1, minCostOfSplit = +\infty, u_1 = i, u_2 = succ(i), and EDT = e'_i
                                                     ▶ Look for a (least cost) route splitting opportunity
    while u_2 \neq 0' do
         if t + t_{0,u_2} \le \min\{l_{u_2}, ld_{u_2}\} and w_{u_1,0'} + w_{0,u_2} - w_{u_1,u_2} < \minCostOfSplit then
            splitNode \leftarrow u_2, minCostOfSplit \leftarrow w_{u_1,0'} + w_{0,u_2} - w_{u_1,u_2}
         if \min\{l_{u_2}, T - t_{u_2,0'}\} - t_{u_1,u_2} \ge EDT then
             EDT \leftarrow EDT + t_{u_1, u_2}, u_1 \leftarrow u_2, u_2 \leftarrow succ(u_2)
         else
          Break the loop
    if splitNode \neq -1 then
         F \leftarrow F \cup \{r_1, r_2\} where r_1 = (0, ..., pred(splitNode), 0') and r_2 = (0, splitNode, ..., 0')
  ▷ If recovery by route splitting is not possible, attempt to recover by creating an out-and-back route from the depot or by node
         Let u_0 = findNodeForOutAndBackRoute(c(i))
             ▶ If the critical customer can be served in an out-and-back route from the depot, remove the critical customer from its
         current route, and create an out-and-back route from the depot for that customer
         if u_0 \neq -1 then \mid F \leftarrow F \cup \{\bar{r}_f \setminus \{i\}, (0, u_0, 0')\}
             > Else, execute the node elimination procedure
         else
              u_1 \leftarrow i, u_2 \leftarrow succ(i), and EDT \leftarrow e'_i
              Let H_0, H_1 = \emptyset
              while u_2 \neq 0 do
                  u_0 \leftarrow findNodeForOutAndBackRoute(c(u_2))
                  if u_0 \neq -1 then
                       H_0 \leftarrow H_0 \cup \{u_0\} \text{ and } H_1 \leftarrow H_1 \cup \{u_2\}
                       if succ(u_2)=0' or EDT+t_{u_1,succ(u_2)}\leq min\{l_{succ(u_2)},ld_{succ(u_2)}\} then
                           for j \in H_0 do
                             F \leftarrow F \cup \{(0, j, 0)\}
                           F \leftarrow F \cup \{\bar{r}_f \setminus \{i\}\}\
                           Break the loop
                       else
                        u_2 \leftarrow succ(u_2)
                  else if succ(u_2) \neq 0' and EDT + t_{u_1, u_2} \leq \min\{l_{u_2}, T - t_{u_2, 0'}\} then
                    EDT \leftarrow EDT + t_{u_1,u_2}, u_1 \leftarrow u_2, u_2 \leftarrow succ(u_2)
                  else
                       Define r_1 = \bar{r}_f \setminus \{i\} and r_2 = (0, i, 0'), where r_2 is an artificial column
                       F \leftarrow F \cup \{r_1, r_2\}
                       Break the loop
Return F
```

#### **Algorithm 4:** findNodeForOutAndBackRoute(c, t).

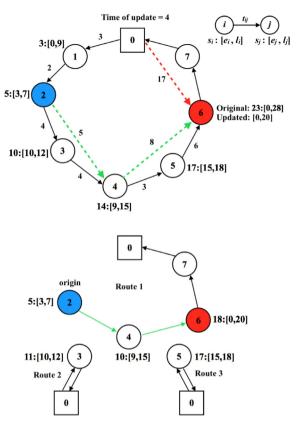


Fig. 2. Feasible routes obtained by removing nodes 3 and 5 from the route where  $s_i$  is the service start time at node i.

#### 3.4. Generating additional initial columns

Usually, sufficient time is available to solve the initial problem during the planning stage, and, thus, it is possible to find optimal or high-quality solutions. On the other hand, only a short amount of time is available to solve the re-optimization problems during the execution stage. To speed up the solution of a re-optimization problem, we propose to re-use (parts of) columns that have been generated during preceding solves.

Let  $\Omega$  contain the columns used to initialize the restricted master problem associated with the preceding (re-)optimization problem and the columns generated during the solution of the preceding (re-)optimization problem. We exclude the columns in the final solution to the preceding (re-)optimization problem as we have already described how they are processed to create an initial solution to SP. Suppose that for each route  $r \in \Omega$ , we retain the part of r for which at least one vehicle can perform a delivery at the first node, i.e., taking into account the earliest departure time of the vehicle from its origin  $(st_0)$  and its remaining delivery capacity  $(qr_0)$ . This is equivalent to identifying the first node in r that has not been eliminated from the problem graph of SP during the preprocessing phase and taking the part of r from that node to the end. Note that it may not be possible to make deliveries to all the locations in the retained part of the route,  $r_f$ , for several reasons. First, it may contain nodes and/or arcs that are not in the current problem graph. Second, it may include the node whose time window has changed in the latest update, which may render it infeasible. Finally, being able to reach the first node in time and having enough remaining delivery capacity to make a delivery does not guarantee that the vehicle will also be able to make deliveries at subsequent locations and return to the depot in time.

The simplest way to obtain a set of additional initial columns for SP is to generate, as described above, a route segment  $r_f$  for every  $r \in \Omega$ , check whether that route segment can be executed (in its entirety) by at least one vehicle, and, if so, keep it and otherwise ignore it. However, in that way, we may be discarding (smaller) route segments that can yield useful columns. Hence, for each route segment  $r_f$  extracted from  $\Omega$ , we apply the following five-step procedure to convert it to a feasible route.

- 1. Identify the nodes in  $r_f$  that cannot be visited in any feasible solution to SP and remove them from  $r_f$ .
- 2. Identify the arcs in  $r_f$  that cannot be traversed in any feasible solution of SP and remove them from  $r_f$ , thereby, breaking it into smaller route segments. In particular, the number of route segments obtained will be equal to the number of arcs

removed plus one. Let  $r_f^1, \ldots, r_f^\phi$  represent the smaller route segments resulting from the removal of the arcs of  $r_f$  that cannot be used in any feasible solution of *SP*. Assume without loss of generality that  $r_f^1, \ldots, r_f^\phi$  are ordered such that for  $1 \le k < l \le \phi$ , i.e., the nodes of  $r_f^k$  come before the nodes of  $r_f^l$  in the original route segment  $r_f$ . This implies that only  $r_f^\phi$  will contain the node 0', and, therefore, we append 0' to the end of  $r_f^k$  for all  $k < \phi$ .

- 3. Assign an origin to  $r_f^k$  for  $k = 1, ..., \phi$ . First, we determine candidate origins, i.e., the origins which have a vehicle that can reach the first node of  $r_f^k$  before its time window closes and that has enough remaining delivery capacity to make the delivery at the first node of  $r_f^k$ . Among the candidate origins, if any, we select one which reaches the first node of  $r_f^k$  the earliest. The selected origin, say  $o_k$ , is added to the beginning of  $r_f^k$ .
- 4. Ensure time feasibility of route  $r_f^k$  for every  $k = 1, \dots, \phi$ , by removing nodes from  $r_f^k$  if necessary.
- 5. Ensure capacity feasibility of route  $r_f^k$  for every  $k = 1, ..., \phi$  by removing nodes from  $r_f^k$  if necessary.

Further details of the last two steps are provided below and in Algorithms 5-7.

#### 3.4.1. Fixing time window violations

Given a route r with origin o, we consider two cases when fixing time window violations. We assume that for the nodes j in r, we have computed values  $ea_j$ , the earliest time the vehicle can reach j, and  $la_j$ , the latest time the vehicle can depart from j, even though at this time  $ea_j > la_j$  for one or more j in r. **Case (i):** r contains an  $i \in N_c^t$ , i.e., a location in the itinerary of the critical customer, and the arc (o, i) is in the problem graph of SP. If (o, i) is not in the problem graph, we remove i from r (the resulting route falls under Case (ii)).

First, as in Algorithm 1, we solve an instance of the GTSPTW to try and recover feasibility. If successful, we have found a time feasible route. If not, let  $\Gamma_p = (o, \dots, pred(i))$  and  $\Gamma_s = (succ(i), \dots, 0')$  be the parts of r that precede and succeed i, respectively. We try to restore time feasibility by removing nodes from  $\Gamma_p$  and  $\Gamma_s$ . We iterate over the nodes in  $\Gamma_p$  starting with succ(o). For a given node j, we calculate the earliest possible arrival time at j of a vehicle leaving the origin o at time  $st_o$  and serving the customers that precede c(j) in r. If the earliest possible arrival time at j exceeds  $l_j$ , or if the earliest possible arrival time at i after serving j exceeds  $\min\{l_i, T - t_{i,0'}\}$ , we remove j from r. After processing all nodes in  $\Gamma_p$ , we can compute the earliest possible arrival time  $at_i$  at node i. Next, we find the first node  $j \in \Gamma_s$  for which  $\max\{at_i, e_i\} + t_{ij} \le \min\{l_j, ld_j\}$ , and remove nodes  $succ(i), \dots, pred(j)$  in  $\Gamma_s$ . The existence of such a node j is guaranteed by the assumption that the arc (o, i) is in the problem graph, which implies that at least node 0' satisfies the above condition. The route defined by  $\Gamma_p$ , i, and  $\Gamma_s$  is time feasible. **Case (ii):** r does not contain an  $i \in N_r^t$ .

Starting with succ(o), we iterate over the nodes in r until we find a node j for which  $ea_j > \min\{l_j, ld_j\}$ . Then, we let  $dt_{pred(j)} = \max\{e_{pred(j)}, ea_{pred(j)}\}$  and determine the first node k after j such that  $dt_{pred(j)} + t_{pred(j),k} \le \min\{l_k, ld_k\}$ . Removing the nodes  $i, \ldots, pred(k)$  from r produces a time feasible route.

#### **Algorithm 5:** fixTWAndCapacityViolations(r, c).

```
▶ Check whether customer c is in route r
Let criticalNode = -1
for j \in r do
    if c(j) = c then
        criticalNode \leftarrow j
        Break the loop
\triangleright If customer c is in route r, but not reachable from origin o, remove it from r
if criticalNode \neq -1 and (o, criticalNode) \notin A^k then
    r \leftarrow r \setminus \{criticalNode\}
   criticalNode \leftarrow -1
\triangleright Fix time window violations (if any) by iterating over the locations in r
if criticalNode \neq -1 then
   r \leftarrow fixTWViolationsWithCriticalCustomer(r, criticalNode)
else
 \  \  \, \bigsqcup \  \, r \leftarrow \textit{fixTWV} iolationsWithoutCriticalCustomer(r)
 \triangleright Calculate the total demand of the customers in r
Let totalDemand = 0, u_1 = succ(o)
for j \in r do
 | totalDemand \leftarrow totalDemand + d_{c(i)}
\triangleright If the total demand exceeds the available capacity, iteratively remove the last customer in r until capacity-feasibility is achieved
while totalDemand > qr_0 and pred(0') \neq o do
    totalDemand \leftarrow totalDemand - d_{c(pred(0'))}
   r \leftarrow r \setminus \{pred(0')\}
Return r
```

#### **Algorithm 6:** fixTWViolationsWithCriticalCustomer(r, criticalNode).

```
if r is infeasible wrt time window restrictions then
    Let i = criticalNode
    Define a GTSPTW over the subgraph of the problem graph of SP induced by \bar{N} = \bigcup_{i \in V} N_{r(i)}^t \cup \{o, o'\} where \Psi is the set of nodes in \bar{r}
     corresponding to customer locations
     if GTSPTW is feasible then
         Find the optimal GTSPTW tour r^*
         r \leftarrow r^*
    else
         Let u_1 = 0, u_2 = succ(0), and edt = st_0
             \triangleright Iterate over the nodes in r that precede the critical node and delete the ones violating the time window-feasibility of
         the route
         while u_2 \neq criticalNode do
              Let eat = edt + t_{u_1,u_2}
              if eat \le l_{u_2} and \max\{eat, e_{u_2}\} + t_{u_2, i} \le \min\{l_i, T - t_{i, 0'}\} then
                  edt \leftarrow \max\{eat, e_{u_2}\}, u_1 \leftarrow u_2, u_2 \leftarrow succ(u_2)
              else
               r \leftarrow r \setminus \{u_2\}, u_2 \leftarrow succ(u_2)
         edt \leftarrow \max\{e_i, edt + t_{u_1,i}\}\ and\ u_2 \leftarrow succ(u_2)
             \triangleright Iterate over the nodes in r that succeed the critical node and delete the ones violating the time window-feasibility of
         while u_2 \neq 0 do
              if edt + t_{i,u_2} > \min\{l_{u_2}, ld_{u_2}\} then r \leftarrow r \setminus \{u_2\}, u_2 \leftarrow succ(u_2)
              else
               Break the loop
Return r
```

#### **Algorithm 7:** fixTWViolationsWithoutCriticalCustomer(r).

```
if r is infeasible wrt time window restrictions then
    Let u_1 = o, u_2 = succ(o), and edt = st_0
      \triangleright Iterate over the nodes in r and delete a sequence of nodes to ensure time window feasibility
     outer_loop
    while u_2 \neq 0' do
         Let eat = edt + t_{u_1,u_2}
              \triangleright If the sequence (0,\ldots,u_2,0') is time window feasible, go to the next node in r, and perform another iteration of the
          outer_loop
         if eat \le min\{l_{u_2}, T - t_{u_2,0'}\} then
             edt \leftarrow \max\{eat, e_{u_2}\}, u_1 \leftarrow u_2, u_2 \leftarrow succ(u_2)
          \triangleright Else, remove u_2 from r, and set the next node in r as u_2
         else
              r \leftarrow r \setminus \{u_2\}, u_2 \leftarrow succ(u_2)
                \triangleright Iterate over the nodes in the subsequence (u_2, \ldots, pred(0')) of r and remove all nodes from r until r is reduced to a
              time window feasible sequence (0, \ldots, u_1, u_2, \ldots, 0')
              while u_2 \neq 0' do
                  if edt + t_{u_1,u_2} > \min\{l_{u_2}, ld_{u_2}\} then  \mid r \leftarrow r \setminus \{u_2\}, u_2 \leftarrow succ(u_2) 
                   else
                    Break outer_loop
Return r
```

#### 3.4.2. Fixing capacity constraint violations

Given a time feasible route r with origin o, we check whether the remaining delivery capacity of the vehicle is sufficient to serve the demand of all customers in r. If not, then we repeatedly remove the last customer from the route until it is capacity feasible.

#### 3.4.3. Storing & processing columns

For efficiency, we store the columns in  $\Omega$  in a tree structure to facilitate processing columns with a common initial sequence of nodes. Only after the third step of the procedure described in Section 3.4, we extract the columns from the tree as a set, and iterate over that set to fix time window and capacity violations. An example of a "column tree" is depicted in Fig. 3 in which nodes represent customer locations and every path from  $s^*$  to a leaf node 0' corresponds to a column (a vehicle route).

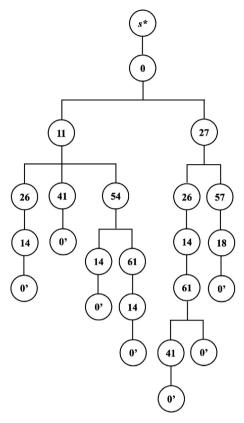


Fig. 3. An example tree of columns.

#### 4. Computational study

Our computational study explores whether a branch-and-price algorithm can be used effectively to solve the dynamic variant of the VRPRDL. The results demonstrate that, generally, the delivery schedule can be re-optimized efficiently after a change in a customer itinerary is revealed, especially when information from preceding solves is exploited. Not surprisingly, the few exceptions arise when a change in a customer itinerary occurs almost immediately after execution of the delivery schedule commences, i.e., very early on in the planning horizon. In such cases, solving the re-optimization problem is almost equivalent to (and sometimes even harder than) solving the original planning problem, and, the information transferred from the solve of the original planning problem may not be sufficient to drastically reduce computation times. Fortunately, however, even if the transferred information may not help to solve the re-optimization problem to optimality in a short amount of time, it does help to find high-quality solutions quickly. Details regarding the test instances, algorithm implementation, experimental setup, and the results of the experiments along with their analyses are provided in the following sections.

#### 4.1. Test instances & update generation scheme

We perform our experiments using the small and medium size instances in the first set of test problems used in Ozbaygin et al. (2017). To generate changes in the customer itineraries, we use the following procedure. Let K be the maximum number of itinerary changes that will be revealed during a given time horizon  $[T_1, T_2]$ . We divide  $[T_1, T_2]$  into K intervals of equal length and attempt to generate one itinerary change in each interval using the following procedure. For k = 1, ..., K:

- 1. Randomly pick a point t in time interval  $[(k-1)(T_2-T_1)/K, k(T_2-T_1)/K]$  at which the delivery planner will be notified about the next itinerary change.
- 2. Randomly select a route until finding one for which the assigned vehicle still has at least one delivery to make. Stop if no such route can be found. Else, go to Step 3 with the selected route *r*.
- 3. Randomly select a node in r until finding one for which multiple locations exist in the associated customer's itinerary. Stop if no such node can be found. Else, go to Step 4 with the selected node i.
- 4. Compute the time window  $[ea_i, ld_i]$  for the vehicle assigned to route r at location i, i.e., the earliest and the latest times that the vehicle can arrive at and has to depart from location i.

- 5. Decide on the type of itinerary update for customer c(i). If  $l_i ea_i \le ld_i e_i$ , we choose early departure; otherwise, we choose late arrival.
- 6. If the type of update is early departure, starting with i, we shrink the time windows of the nodes  $j \in N_{c(i)}$ :  $l_j \le l_i$ , i.e., the nodes corresponding to the locations visited in the customer's itinerary preceding the arrival at i, one at a time, until  $l_i' < ea_i$  (i.e., customer c(i) leaves location i before the earliest possible arrival time of the vehicle that is supposed to serve the customer at location i), or shrinking has been applied to all nodes (in which case, the vehicle route involving customer c(i), and, thus, the latest delivery schedule will remain feasible), whichever happens first. When we shrink  $[e_j, l_j]$ , the time windows associated with the nodes succeeding j in  $N_{c(i)}$  are shifted backwards to preserve the travel times, except for the last node, i.e., the customer's home location, which absorbs the change (i.e., its time window expands). In the late arrival case, we shrink time windows associated with the nodes  $j \in N_{c(i)}$ :  $e_j \ge e_i$  in a similar fashion. After shrinking  $[e_j, l_j]$ , the time windows of the nodes in  $N_{c(i)}$  that precede j are shifted forward, except for the first, which absorbs the change.

Note that when we shrink the time window for a node j, we decrease its length by  $\lfloor 0.75(l_j-e_j) \rfloor$ . The shrinking coefficient is chosen as 0.75 so that the time windows do not become unreasonably narrow, and, more importantly, the resulting itinerary updates are more likely to render the planned delivery schedule infeasible, and, therefore, more useful from a computational point of view, especially in observing the effectiveness of the proposed recovery procedures and the benefits of employing recovered information in re-optimization. Note also that the above scheme may not always produce an update. For example, all vehicles may have performed their routes by time t, or the remaining part of the selected route may not contain any customer whose itinerary involves multiple locations. This is why K represents the maximum number of updates.

#### 4.2. Implementation and experimental setup

The iterative re-optimization scheme is implemented in Java using the branch-and-price framework of *jORLib* (Kinable et al., 2016) and *JGraphT* (Michail et al., 2019). After setting up an optimization problem, we invoke the branch-and-price algorithm described in Ozbaygin et al. (2017) with pricing parameter configuration (5, 5, F), i.e., at most five columns are returned to the restricted master at every pricing iteration, five non-dominated labels are stored at each node, and multiple iterations are allowed in truncated label setting), and branching rule *MFC* (select the arc that appears most frequently in a given fractional solution, and, in case of ties, select the one with value closest to 0.5).

Restricted master problems are solved with CPLEX 12.7 accessed through Concert Technology. All experiments are performed on a single thread of a 64-bit VM with Intel Xeon E5-2640 v4 processor at 2.40 GHz. We focus on the single update case (i.e., K = 1 in the update generation scheme), because we observed during preliminary experiments that when multiple updates occur during the planning horizon, the associated re-optimization problems tend to become easier to solve. This is not surprising because the problem size (and thus, the solution space) tends to get smaller with time (due to the fact that fewer deliveries and fewer customer locations remain). Hence, focusing on the first re-optimization problem provides the most valuable insights into the potential of using branch-and-price in a dynamic environment.

#### 4.3. Results

First, we conduct an experiment to analyze the impact of (1) the scheme used to initialize the restricted master problem of the re-optimization problem, i.e., the set of columns found during the solution of the planning problem that is re-used, and (2) the time that a change in a customer itinerary occurs (is revealed to the decision maker).

For a given re-optimization problem, we experiment with the following five initialization strategies for the associated restricted master problem:

- (i) FS: the columns derived from the planned vehicle routes,
- (ii) RF: FS plus the columns derived from those that were generated at the root node of the branch-and-price tree (eliminating infeasible ones),
- (iii) RR: FS plus the columns derived from those that were generated at the root node of the branch-and-price tree (recovering infeasible ones),
- (iv) AF: FS plus the columns derived from those that were generated throughout the entire branch-and-price tree (eliminating infeasible ones),
- (v) AR: FS plus the columns derived from those that were generated throughout the entire branch-and-price tree (recovering infeasible ones).

In addition, to evaluate the value of re-using columns from the planning problem solve, we also solve the re-optimization problems with a base initialization scheme, BS, in which no columns generated earlier are re-used. In BS, we define a column for each customer that has not received a delivery before the update realization time (t) corresponding to an out-and-back route (possibly artificial) from the depot, and we define a column for each origin  $o \in O_t \setminus \{0\}$  corresponding to a direct trip back to the depot.

Furthermore, we force the change of a customer itinerary to occur in one of three "update realization" intervals (0, T/4), [T/4, T/2), and [T/2, 3T/4), i.e., the first, second, and third quarter of the day.

 Table 1

 Instance groups & statistics from planning problem solve.

| Instance<br>group | Instances<br>in group | Customers<br>per instance | Pricing iterations | Columns<br>generated | Nodes in<br>B&P tree | Solution<br>time (s) | Routes in solution |
|-------------------|-----------------------|---------------------------|--------------------|----------------------|----------------------|----------------------|--------------------|
| 1-5               | 5                     | 15                        | 16.0               | 66.2                 | 1.0                  | 0.11                 | 4.8                |
| 6-10              | 5                     | 20                        | 140.8              | 455.8                | 23.0                 | 1.56                 | 6.0                |
| 11-20             | 10                    | 30                        | 346.1              | 1010.1               | 63.6                 | 6.35                 | 6.8                |
| 21-30             | 10                    | 60                        | 521.7              | 1830.2               | 68.1                 | 67.69                | 12.9               |

For the sake of brevity when presenting the results, we group the test instances based on the number of customers they involve. Table 1 provides the number of instances in each group as well as the number of customers per instance. Moreover, the last five columns of the table show the values of the typical branch-and-price related statistics for the planning problem (i.e., pricing iterations, columns generated, nodes in the branch-and-price tree, and solution time) and the number of routes in the optimal solution, all averaged over the instances belonging to the group. The results for the individual instances can be found in Table 4 of Appendix A.

Given an instance and an update realization interval, we invoke the update generation scheme, and, if it returns an itinerary change, we solve the resulting re-optimization problem. For each instance group and update realization interval, and each initialization scheme, Table 2 reports the average number of initial columns, pricing iterations, columns generated, nodes evaluated, and the average solution time. The results for the individual instances can be found in Tables 5–8 of Appendix B. Note that when recording re-optimization solution times, we account for the time spent on constructing the initial set of columns (by processing some or all of the columns, depending on the initialization strategy, from the planning problem solve).

Most importantly, we observe that although the delivery routes can be re-optimized quickly after a customer itinerary change (with all initialization schemes), it is evident that re-using columns from the planning problem solve, even using the simplest strategy, FS, in which only the optimal columns are re-used, yields notably better results compared to the base initialization scheme, BS. Moreover, we see that utilizing additional columns (i.e., using any of the strategies RF, RR, AF, and AR) reduces the number of pricing iterations, the number of columns generated, and the solution time, even though it does not always reduce the number of nodes evaluated. The results also demonstrate an important trade-off. Strategies AF and AR, which consider all columns generated during the planning problem solve, clearly result in the fewest number of pricing iterations, columns generated, and nodes evaluated, but, because of the additional initial processing time (to create the initial restricted master problem) and the larger linear and integer programs that have to be solved (due to the fact that there are more columns in the restricted master problem) they do not (necessarily) result in the fastest solution times.

The impact of the time of the itinerary change is also clearly observable. As expected, the later the change in a customer itinerary occurs, the easier it is to solve the re-optimization problem. The impact is also seen in the number of initial columns, pricing iterations, and columns generated. There is a huge difference between strategies FS and AR when the itinerary change occurs in the first quarter of the planning horizon, but the difference is almost negligible when the itinerary change occurs in the third quarter of the planning horizon. This is mainly due to the fact that the re-optimization problems, especially when the itinerary change is realized relatively late in the planning horizon, have a smaller solution space than their associated initial planning problems. The size of the graph corresponding to each planning and re-optimization problem, i.e., the number of nodes and the number of arcs, are provided in Table 4 of Appendix A and in Table 5 of Appendix B, respectively (column headings |N| and |A|).

The results in Table 2 are insufficient to assess the value of the recovery procedures as the differences between *RF* and *RR* and between *AF* and *AR* are minimal. This is, in part, due to the fact that most of the re-optimization instances in this experiment are solved to optimality at the root node of the branch-and-price tree, or by evaluating only a small number of nodes (see the detailed results in Tables 6–8 of Appendix B). Hence, to better assess the value of the different initialization schemes and to gain further insights in the potential of using branch-and-price in dynamic environments, we conduct a second, more detailed computational experiment using Instance 29 for which re-optimization is, relatively speaking, more difficult.

However, before presenting the results of these computational experiments, we provide, in Table 3, more information about the itinerary changes produced by the update generation scheme, the impact of these changes on the feasibility of the planned delivery schedules as well as on the feasibility of the resulting re-optimization problem, and the effectiveness of the recovery procedures. Furthermore, for every update realization interval, we report the minimum, average, and maximum number of routes in a re-optimized solution that do not belong to the initial set of routes (over all feasible re-optimization problems for that interval) for the different initialization schemes (*FS, RF, RR, AF*, and *AR*).

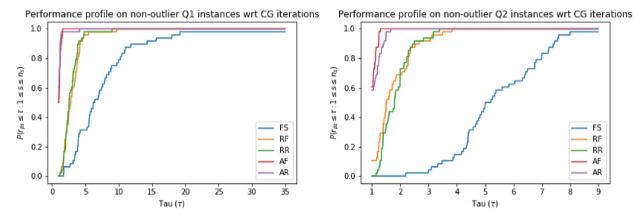
We see that for 86 out of 90 instances, the update generation scheme produced an itinerary change, i.e., a re-optimization problem to be solved. For 78 out of these 86 re-optimization problems, the itinerary change caused the (planned) delivery schedule to become infeasible, and for 31, the re-optimization problem itself is infeasible. The recovery procedures were able to restore feasibility for the remaining 47 re-optimization problems.

**Table 2**Results of re-optimization for each instance group .

|                              | Init. strategy\Instance group | Update r | ealization | interval |         |          |       |        |        |         |       |       |       |
|------------------------------|-------------------------------|----------|------------|----------|---------|----------|-------|--------|--------|---------|-------|-------|-------|
|                              |                               | (0, T/4) |            |          |         | [T/4, T/ | 2)    |        |        | [T/2, 3 | T/4)  |       |       |
|                              |                               | 1-5      | 6-10       | 11-20    | 21-30   | 1-5      | 6-10  | 11-20  | 21-30  | 1-5     | 6-10  | 11-20 | 21-30 |
|                              | BS                            | 18.80    | 22.75      | 33.50    | 66.70   | 14.60    | 20.00 | 26.20  | 52.00  | 6.80    | 11.20 | 15.00 | 29.88 |
|                              | FS                            | 5.20     | 6.00       | 7.20     | 13.50   | 5.00     | 6.00  | 7.10   | 13.80  | 3.20    | 4.80  | 5.60  | 11.13 |
| Number of initial columns    | RF                            | 45.20    | 62.00      | 148.90   | 379.70  | 17.60    | 28.75 | 49.40  | 121.10 | 6.40    | 10.60 | 20.30 | 41.88 |
|                              | RA                            | 50.60    | 74.75      | 165.60   | 445.10  | 21.20    | 33.75 | 61.60  | 149.20 | 7.40    | 11.60 | 22.40 | 47.88 |
|                              | AF                            | 45.20    | 113.50     | 347.60   | 599.60  | 17.60    | 38.00 | 112.70 | 164.00 | 6.40    | 11.80 | 32.60 | 46.00 |
|                              | AA                            | 50.60    | 152.25     | 391.40   | 691.20  | 21.20    | 48.25 | 133.80 | 204.60 | 7.40    | 12.80 | 35.20 | 53.25 |
|                              | BS                            | 25.60    | 34.75      | 98.20    | 268.30  | 11.80    | 18.25 | 29.80  | 64.70  | 3.80    | 5.80  | 10.10 | 19.25 |
|                              | FS                            | 7.60     | 10.25      | 53.40    | 202.90  | 5.40     | 8.00  | 19.00  | 32.40  | 2.20    | 3.20  | 4.20  | 7.38  |
| Number of pricing iterations | RF                            | 5.60     | 6.75       | 28.30    | 135.60  | 4.20     | 6.75  | 11.30  | 18.80  | 3.40    | 3.00  | 3.60  | 5.38  |
|                              | RA                            | 5.80     | 6.50       | 27.50    | 135.30  | 4.40     | 6.25  | 10.90  | 16.90  | 2.60    | 3.00  | 3.80  | 5.13  |
|                              | AF                            | 5.60     | 6.25       | 16.80    | 93.20   | 4.20     | 5.50  | 9.20   | 15.60  | 3.40    | 2.80  | 2.50  | 5.38  |
|                              | AA                            | 5.80     | 4.75       | 20.70    | 92.40   | 4.40     | 5.25  | 9.40   | 15.00  | 2.60    | 2.80  | 2.70  | 5.00  |
|                              | BS                            | 114.20   | 157.75     | 423.10   | 1206.40 | 44.80    | 75.75 | 131.50 | 304.00 | 9.40    | 20.40 | 34.80 | 80.38 |
|                              | FS                            | 27.40    | 32.50      | 210.10   | 778.00  | 13.20    | 21.50 | 64.20  | 122.20 | 3.40    | 6.80  | 10.10 | 24.50 |
| Number of columns generated  | RF                            | 18.00    | 24.75      | 94.10    | 461.90  | 10.00    | 18.50 | 36.60  | 69.80  | 4.60    | 5.60  | 7.40  | 14.63 |
|                              | RA                            | 17.00    | 21.75      | 97.90    | 451.40  | 10.60    | 17.75 | 31.40  | 58.20  | 3.20    | 6.00  | 8.10  | 14.13 |
|                              | AF                            | 18.00    | 19.25      | 49.70    | 315.30  | 10.00    | 15.50 | 28.30  | 56.10  | 4.60    | 5.20  | 4.40  | 14.00 |
|                              | AA                            | 17.00    | 14.00      | 58.70    | 301.10  | 10.60    | 15.00 | 26.00  | 47.10  | 3.20    | 5.40  | 4.90  | 13.13 |
|                              | BS                            | 1.00     | 1.00       | 6.00     | 8.20    | 1.00     | 1.00  | 1.20   | 1.40   | 1.00    | 1.00  | 1.00  | 1.00  |
|                              | FS                            | 1.00     | 1.00       | 4.60     | 17.60   | 1.00     | 1.00  | 2.00   | 1.60   | 1.00    | 1.00  | 1.00  | 1.00  |
| Nodes evaluated              | RF                            | 1.00     | 1.00       | 4.00     | 16.80   | 1.00     | 1.00  | 2.00   | 1.40   | 1.00    | 1.00  | 1.00  | 1.00  |
|                              | RA                            | 1.00     | 1.00       | 3.00     | 17.80   | 1.00     | 1.00  | 2.20   | 1.40   | 1.00    | 1.00  | 1.00  | 1.00  |
|                              | AF                            | 1.00     | 1.00       | 3.00     | 12.20   | 1.00     | 1.00  | 2.00   | 1.20   | 1.00    | 1.00  | 1.00  | 1.00  |
|                              | AA                            | 1.00     | 1.00       | 4.00     | 12.40   | 1.00     | 1.00  | 2.20   | 1.60   | 1.00    | 1.00  | 1.00  | 1.00  |
|                              | BS                            | 0.11     | 0.12       | 1.14     | 14.95   | 0.03     | 0.04  | 0.08   | 0.35   | 0.01    | 0.01  | 0.01  | 0.04  |
|                              | FS                            | 0.08     | 0.08       | 0.69     | 9.90    | 0.03     | 0.03  | 0.07   | 0.21   | 0.02    | 0.02  | 0.01  | 0.03  |
| Solution time (s)            | RF                            | 0.05     | 0.08       | 0.50     | 7.71    | 0.01     | 0.02  | 0.05   | 0.15   | 0.01    | 0.01  | 0.01  | 0.02  |
| . ,                          | RA                            | 0.06     | 0.06       | 0.55     | 7.97    | 0.01     | 0.03  | 0.06   | 0.15   | 0.01    | 0.01  | 0.01  | 0.02  |
|                              | AF                            | 0.11     | 0.18       | 0.37     | 8.77    | 0.03     | 0.04  | 0.06   | 0.14   | 0.02    | 0.02  | 0.02  | 0.02  |
|                              | AA                            | 0.05     | 0.15       | 0.53     | 8.20    | 0.02     | 0.03  | 0.06   | 0.16   | 0.01    | 0.01  | 0.01  | 0.02  |

**Table 3** Feasibility status, success of recovery, and route changes in re-optimization.

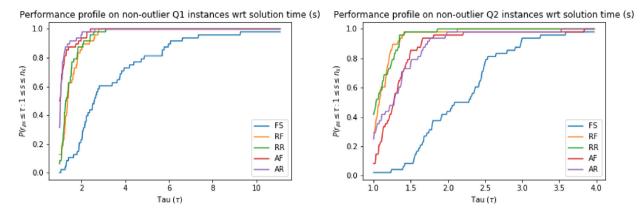
|                         |                       |                    | Update r | ealization int | erval       |
|-------------------------|-----------------------|--------------------|----------|----------------|-------------|
|                         |                       |                    | (0, T/4) | [T/4, T/2)     | [T/2, 3T/4) |
|                         | no update             |                    | 1        | 1              | 2           |
|                         | infeasible after upda | nte                | 26       | 26             | 26          |
| Number of instances     | infeasible re-optimiz | zation problem     | 4        | 9              | 18          |
|                         | feasibility restored  | GTSPTW             | 12       | 8              | 5           |
|                         | •                     | Split route        | 2        | 2              | 0           |
|                         |                       | Node elimination   | 0        | 0              | 0           |
|                         |                       | Out-and-back route | 8        | 7              | 3           |
|                         |                       | min                | 0        | 0              | 0           |
|                         | FS                    | avg                | 1.63     | 1.14           | 0.3         |
|                         |                       | max                | 5        | 4              | 2           |
|                         |                       | min                | 0        | 0              | 0           |
|                         | RF                    | avg                | 1.04     | 0.76           | 0.2         |
|                         |                       | max                | 4        | 3              | 1           |
|                         |                       | min                | 0        | 0              | 0           |
| Number of route changes | RR                    | avg                | 0.96     | 0.76           | 0.2         |
|                         |                       | max                | 4        | 3              | 1           |
|                         |                       | min                | 0        | 0              | 0           |
|                         | AF                    | avg                | 0.93     | 0.71           | 0.2         |
|                         |                       | max                | 4        | 3              | 1           |
|                         |                       | min                | 0        | 0              | 0           |
|                         | AR                    | avg                | 0.85     | 0.71           | 0.2         |
|                         |                       | max                | 4        | 3              | 1           |



**Fig. 4.** Performance profiles comparing the number of column generation iterations for the five different initialization schemes for re-optimization problems corresponding to itinerary changes occurring in the first and the second quarter (for non-outlier instances).

Looking in more detail at the success rates of the recovery techniques, we observe that solving a GTSPTW succeeds in 25 cases (the majority), and that we have to resort to introducing an out-and-back route to serve the customer with the changed itinerary in 18 cases. Examining the number of route changes, which records the number of routes in the optimal solution to the re-optimization problem that were *not* among the routes in the initial restricted master problem, and, thus, had to be generated during the execution of the branch-and-price algorithm, is largest with FS and smallest with AR (on average). Moreover, for all initialization strategies, we observe that when an itinerary change occurs later in the planning horizon, few, if any, routes have to be generated during the execution of the branch-and-price algorithm because the re-optimization problems have smaller size, and in most cases, the routes in the optimal solution are already present in the initial restricted master problem.

Next, we analyze the results of our second set of computational experiments with Instance 29, in which we generated a total of 100 re-optimization problems, 50 in which the customer itinerary changes occur in the first quarter of the planning horizon and 50 in which the customer itinerary changes occur in the second quarter. Detailed results can be found in Tables 9 and 10 in Appendix C. (Recall that Instance 29 was the one for which the re-optimization problem in our first set of computational experiments was the most difficult.)



**Fig. 5.** Performance profiles comparing the solution time for the five different initialization schemes for re-optimization problems corresponding to itinerary changes occurring in the first and the second quarter (for non-outlier instances).

In Figs. 4 and 5, we present performance profiles Dolan and More (2002) comparing the five different initialization schemes for re-optimization problems corresponding to itinerary changes occurring in the first and in the second quarter, restricting ourselves to non-outliers.

We observe, as before, that the number of column generation iterations is smallest for the initialization schemes that consider all columns generated during the planning problem solve (Fig. 4). Interestingly, that is true also for the solution time, but only for the more difficult re-optimization problems, i.e., the re-optimization problem arising when the itinerary change occurs in the first quarter of the planning horizon (left plot in Fig. 5). When the itinerary change occurs in the second quarter of the planning horizon, and the re-optimization problems are easier, the extra time invested in processing columns and solving larger restricted master problems is not worth it (right plot in Fig. 5). In that case, re-using the columns generated at the root node during the solution of the planning problem leads to the best performance. It can also be seen that trying to recover feasibility (AR) is slightly better than only using feasible routes (AF) when solving more difficult instances, although not by much.

For a few re-optimization problems, i.e., the outliers pointed out in Appendix C, the search trees get rather large. In those cases, the initialization schemes that produce larger restricted master problems, i.e., *AF* and *AR*, suffer, as each solve takes longer. In a dynamic environment, however, it may not be necessary (or even best) to solve the re-optimization problem to optimality. Therefore, we focus next on how quickly a first feasible is found and the quality of the first feasible solution found when using different initialization schemes for the restricted master problem. Note that we solve the initial restricted master problem as an integer program before running branch-and-price for re-optimization (except when using *FS*, as the initial columns form the only, and thus optimal, feasible solution). In this way, the branch-and-price algorithm starts not only with a set of initial columns, but also with a (hopefully) strong upper bound. As a consequence, the first feasible solution refers to the solution obtained by solving the initial restricted master problem as an integer program provided that there exists a feasible solution to this problem. Otherwise, it corresponds to the first integer solution found by the branch-and-price algorithm. (Note that if a re-optimization instance does not have a feasible solution, this is detected at the root node of the search tree.)

The results can be found in Table 11 in Appendix C, where we present, for all re-optimization instances that have a feasible solution (a total of 80 instances), for each of the different initialization schemes, the number of columns in the initial restricted master problem, the time required to find a first feasible solution, and the quality of the first feasible solution, where we define quality as the ratio of the value of this solution to the value of the optimal solution. In Fig. 6, we provide a performance profile of the quality of the first feasible solution.

We see that re-using columns from the planning problem solve and spending time on recovering feasibility of these columns is beneficial, i.e., *AR* is better than *AF*, *RR* is better than *RF*, and all are better than *FS*. More specifically, the first feasible solution produced with initialization scheme *AR* is 60.21% better than the quality of the first feasible solution produced with initialization scheme *FS* (on average). Furthermore, the quality of the first feasible solution produced with initialization scheme *AR* is remarkably high: the optimality gap is 1.01% on average, and only 0.84% on average for the outlier instances.

If the feasibility of the solution from the planning problem can be restored, then the first feasible solution is found by solving the integer version of the initial restricted master problem. Otherwise, it will be found during the search. Because initialization schemes *AF* and *AR* produce the largest initial restricted master problems, in terms of number of columns, these take the longest to find a first feasible solution. However, the time is surprisingly small: 0.63 s on average for *AF* and 0.46 s on average for *AR* (another indication that restoring feasibility is beneficial); the maximum time is 10.10 s for *AF* and 7.48 s for *AR*.

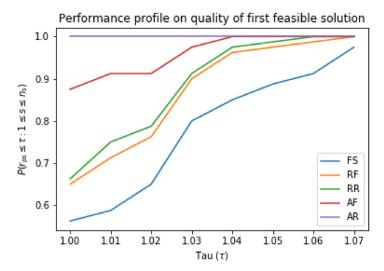


Fig. 6. Performance profile comparing the quality of the first feasible solution found for the five different initialization schemes for re-optimization problems.

For the sake of completeness, we report in Table 12 in Appendix C, for each re-optimization problem, and all initialization strategies, whether feasibility can be restored (for the instances where the customer itinerary change caused the planned delivery schedule to become infeasible), the type of recovery strategy (where N/A indicates that the delivery schedule remains feasible), the number of route changes (where – indicates that the re-optimization problem has no feasible solution).

#### 5. Concluding remarks

We have demonstrated that it is possible to use a branch-and-price algorithm in a dynamic decision making environment. Specifically, in the context of a, newly introduced, dynamic variant of the VRPRDL. We present an iterative approach, which starts by solving the planning problem (an instance of the VRPRDL) based on (initial) customer itineraries, and re-optimizes delivery routes whenever a customer itinerary change is revealed (an instance of a slightly extended version of the VRPRDL). To ensure computational efficiency when solving re-optimization problems, we propose and employ methods that re-use information collected during the solution of previous optimization problems.

Although this is just one example in which a branch-and-price algorithm can be used effectively in a dynamic, operational setting, it is an encouraging example, and we hope it will stimulate others to pursue similar research efforts, and that, in the future, branch-and-price will be considered as one of the tools available for near real-time optimization.

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## Appendix A. Planning problem solve

**Table 4**Detailed results for the planning problem solve .

| Instance | N   | A    | Pricing iterations | Columns<br>generated | Nodes in<br>B&P tree | Solution<br>time (s) | Routes in solution |
|----------|-----|------|--------------------|----------------------|----------------------|----------------------|--------------------|
| 1        | 42  | 610  | 28                 | 117                  | 1                    | 0.18                 | 4                  |
| 2        | 35  | 406  | 11                 | 47                   | 1                    | 0.09                 | 5                  |
| 3        | 40  | 548  | 16                 | 71                   | 1                    | 0.18                 | 4                  |
| 4        | 30  | 340  | 13                 | 56                   | 1                    | 0.06                 | 5                  |
| 5        | 33  | 282  | 12                 | 40                   | 1                    | 0.03                 | 6                  |
| 6        | 43  | 625  | 197                | 592                  | 47                   | 1.98                 | 5                  |
| 7        | 37  | 559  | 329                | 1091                 | 41                   | 4.48                 | 4                  |
| 8        | 47  | 671  | 31                 | 141                  | 1                    | 0.12                 | 6                  |
| 9        | 45  | 609  | 135                | 403                  | 25                   | 1.17                 | 5                  |
| 10       | 38  | 504  | 12                 | 52                   | 1                    | 0.06                 | 8                  |
| 11       | 64  | 1452 | 110                | 431                  | 11                   | 1.96                 | 7                  |
| 12       | 72  | 1721 | 1452               | 3627                 | 355                  | 19.40                | 8                  |
| 13       | 74  | 1766 | 54                 | 236                  | 1                    | 1.66                 | 6                  |
| 14       | 64  | 1633 | 64                 | 295                  | 1                    | 1.49                 | 6                  |
| 15       | 75  | 1695 | 40                 | 189                  | 1                    | 1.10                 | 6                  |
| 16       | 76  | 1972 | 60                 | 278                  | 1                    | 1.84                 | 7                  |
| 17       | 69  | 1447 | 70                 | 315                  | 1                    | 1.20                 | 8                  |
| 18       | 52  | 865  | 49                 | 214                  | 1                    | 0.49                 | 7                  |
| 19       | 58  | 1112 | 1478               | 4130                 | 263                  | 30.89                | 7                  |
| 20       | 58  | 1472 | 84                 | 386                  | 1                    | 3.45                 | 6                  |
| 21       | 140 | 6514 | 114                | 560                  | 1                    | 9.85                 | 13                 |
| 22       | 122 | 5171 | 216                | 1037                 | 1                    | 26.54                | 10                 |
| 23       | 132 | 5161 | 222                | 1021                 | 8                    | 13.01                | 16                 |
| 24       | 126 | 5011 | 133                | 623                  | 1                    | 25.12                | 11                 |
| 25       | 140 | 6535 | 346                | 1629                 | 3                    | 76.97                | 11                 |
| 26       | 118 | 4209 | 86                 | 393                  | 1                    | 4.86                 | 16                 |
| 27       | 118 | 4745 | 190                | 871                  | 1                    | 23.47                | 10                 |
| 28       | 132 | 6316 | 873                | 3470                 | 59                   | 177.37               | 14                 |
| 29       | 115 | 4100 | 2937               | 8241                 | 605                  | 314.82               | 14                 |
| 30       | 118 | 3834 | 100                | 457                  | 1                    | 4.91                 | 14                 |

Appendix B. Detailed results of the first experiment

 Table 5

 Detailed results with the base initialization scheme BS.

| Instance | $(0, T)^{2}$ | 4)   |                    |                      |                      |                      | [T/4, | T/2)     |                    |                      |                      |                      | [T/2, | 3T/4)    |                    |                      |                      |                      |
|----------|--------------|------|--------------------|----------------------|----------------------|----------------------|-------|----------|--------------------|----------------------|----------------------|----------------------|-------|----------|--------------------|----------------------|----------------------|----------------------|
|          | N            | A    | Pricing iterations | Columns<br>generated | Nodes in<br>B&P tree | Solution<br>time (s) | N     | <i>A</i> | Pricing iterations | Columns<br>generated | Nodes in<br>B&P tree | Solution<br>time (s) | N     | <i>A</i> | Pricing iterations | Columns<br>generated | nodes in<br>B&P tree | solution<br>time (s) |
| 1        | 34           | 354  | 32                 | 142                  | 1                    | 0.15                 | 26    | 149      | 15                 | 59                   | 1                    | 0.05                 | 13    | 46       | 4                  | 8                    | 1                    | 0.03                 |
| 2        | 32           | 293  | 19                 | 83                   | 1                    | 0.07                 | 19    | 73       | 7                  | 22                   | 1                    | 0.01                 | 6     | 8        | 2                  | 1                    | 1                    | 0.01                 |
| 3        | 38           | 477  | 36                 | 161                  | 1                    | 0.20                 | 21    | 135      | 21                 | 86                   | 1                    | 0.05                 | 11    | 31       | 4                  | 13                   | 1                    | 0.01                 |
| 4        | 33           | 370  | 28                 | 126                  | 1                    | 0.08                 | 21    | 103      | 8                  | 29                   | 1                    | 0.02                 | 13    | 38       | 4                  | 11                   | 1                    | 0.01                 |
| 5        | 40           | 372  | 13                 | 59                   | 1                    | 0.04                 | 29    | 136      | 8                  | 28                   | 1                    | 0.02                 | 9     | 24       | 5                  | 14                   | 1                    | 0.01                 |
| 6        | 34           | 287  | 24                 | 111                  | 1                    | 0.11                 | 26    | 136      | 15                 | 63                   | 1                    | 0.06                 | 16    | 43       | 4                  | 12                   | 1                    | 0.01                 |
| 7        | 33           | 300  | 36                 | 163                  | 1                    | 0.10                 | 18    | 63       | 10                 | 30                   | 1                    | 0.01                 | 8     | 13       | 2                  | 2                    | 1                    | 0.00                 |
| -8       | _            | _    | _                  | _                    | _                    | _                    | _     | _        | _                  | _                    | _                    | _                    | 20    | 83       | 7                  | 30                   | 1                    | 0.02                 |
| 9        | 50           | 598  | 39                 | 184                  | 1                    | 0.13                 | 37    | 268      | 18                 | 77                   | 1                    | 0.03                 | 14    | 50       | 6                  | 17                   | 1                    | 0.01                 |
| 10       | 39           | 465  | 40                 | 173                  | 1                    | 0.15                 | 36    | 305      | 30                 | 133                  | 1                    | 0.06                 | 18    | 82       | 10                 | 41                   | 1                    | 0.01                 |
| 11       | 60           | 1102 | 79                 | 382                  | 1                    | 0.73                 | 45    | 420      | 27                 | 121                  | 1                    | 0.06                 | 21    | 102      | 13                 | 53                   | 1                    | 0.01                 |
| 12       | 81           | 2152 | 341                | 1216                 | 47                   | 5.67                 | 51    | 555      | 37                 | 175                  | 1                    | 0.11                 | 28    | 141      | 14                 | 57                   | 1                    | 0.02                 |
| 13       | 69           | 1332 | 82                 | 389                  | 1                    | 0.79                 | 48    | 440      | 57                 | 251                  | 3                    | 0.29                 | 25    | 112      | 16                 | 58                   | 1                    | 0.02                 |
| 14       | 45           | 566  | 36                 | 171                  | 1                    | 0.10                 | 26    | 171      | 13                 | 56                   | 1                    | 0.02                 | 10    | 20       | 2                  | 2                    | 1                    | 0.00                 |
| 15       | 76           | 1635 | 97                 | 470                  | 1                    | 1.35                 | 43    | 263      | 21                 | 92                   | 1                    | 0.04                 | 21    | 63       | 7                  | 19                   | 1                    | 0.01                 |
| 16       | 65           | 1321 | 84                 | 396                  | 1                    | 1.12                 | 50    | 519      | 38                 | 180                  | 1                    | 0.13                 | 25    | 151      | 14                 | 50                   | 1                    | 0.02                 |
| 17       | 58           | 734  | 68                 | 294                  | 5                    | 0.42                 | 32    | 165      | 22                 | 88                   | 1                    | 0.03                 | 15    | 55       | 9                  | 27                   | 1                    | 0.01                 |
| 18       | 46           | 567  | 55                 | 257                  | 1                    | 0.18                 | 34    | 202      | 23                 | 101                  | 1                    | 0.03                 | 15    | 46       | 7                  | 20                   | 1                    | 0.01                 |
| 19       | 55           | 766  | 72                 | 330                  | 1                    | 0.52                 | 38    | 279      | 34                 | 140                  | 1                    | 0.06                 | 20    | 86       | 8                  | 26                   | 1                    | 0.01                 |
| 20       | 54           | 966  | 68                 | 326                  | 1                    | 0.55                 | 36    | 297      | 26                 | 111                  | 1                    | 0.05                 | 20    | 76       | 11                 | 36                   | 1                    | 0.01                 |
| 21       | 101          | 2520 | 133                | 641                  | 1                    | 3.72                 | 59    | 579      | 31                 | 150                  | 1                    | 0.11                 | _     | _        | _                  | _                    | _                    | _                    |
| 22       | 120          | 4733 | 440                | 2069                 | 1                    | 44.12                | 77    | 1418     | 109                | 514                  | 1                    | 0.81                 | 45    | 394      | 33                 | 139                  | 1                    | 0.08                 |
| 23       | 111          | 2613 | 135                | 650                  | 1                    | 2.96                 | 75    | 715      | 37                 | 180                  | 1                    | 0.12                 | 29    | 126      | 7                  | 23                   | 1                    | 0.02                 |
| 24       | 124          | 3897 | 260                | 1176                 | 3                    | 16.28                | 74    | 853      | 56                 | 264                  | 1                    | 0.29                 | 31    | 191      | 19                 | 81                   | 1                    | 0.03                 |
| 25       | 118          | 3423 | 163                | 803                  | 1                    | 5.32                 | 64    | 771      | 64                 | 308                  | 1                    | 0.27                 | 35    | 209      | 17                 | 72                   | 1                    | 0.03                 |
| 26       | 120          | 2836 | 186                | 902                  | 1                    | 2.83                 | 71    | 652      | 39                 | 185                  | 1                    | 0.10                 | -     | _        | _                  | _                    | _                    | -                    |
| 27       | 109          | 2968 | 251                | 1199                 | 1                    | 13.16                | 67    | 888      | 80                 | 375                  | 1                    | 0.50                 | 31    | 191      | 24                 | 96                   | 1                    | 0.04                 |
| 28       | 126          | 4482 | 225                | 1102                 | 1                    | 21.60                | 67    | 797      | 48                 | 226                  | 1                    | 0.22                 | 34    | 258      | 19                 | 78                   | 1                    | 0.04                 |
| 29       | 115          | 3053 | 559                | 1887                 | 71                   | 24.78                | 78    | 970      | 101                | 454                  | 5                    | 0.63                 | 37    | 175      | 13                 | 60                   | 1                    | 0.02                 |
| 30       | 126          | 4229 | 331                | 1635                 | 1                    | 14.76                | 89    | 1196     | 82                 | 384                  | 1                    | 0.47                 | 45    | 249      | 22                 | 94                   | 1                    | 0.03                 |

**Table 6**Detailed results for update realization interval (0, *T*/4) with *FS*, *RF*, *RR*, *AF*, *AR*.

| Instance | Initi | al colui | nns |      |      | Pricing | g iteratio | ons |     |     | Colum | ns gener | ated |      |      | Node | s evalu | ated |     |     | Time ( | s)    |       |       |      |
|----------|-------|----------|-----|------|------|---------|------------|-----|-----|-----|-------|----------|------|------|------|------|---------|------|-----|-----|--------|-------|-------|-------|------|
|          | FS    | RF       | RR  | AF   | AR   | FS      | RF         | RR  | AF  | AR  | FS    | RF       | RR   | AF   | AR   | FS   | RF      | RR   | AF  | AR  | FS     | RF    | RR    | AF    | AR   |
| 1        | 5     | 73       | 82  | 73   | 82   | 6       | 3          | 4   | 3   | 4   | 15    | 6        | 5    | 6    | 5    | 1    | 1       | 1    | 1   | 1   | 0.09   | 0.06  | 0.07  | 0.20  | 0.07 |
| 2        | 5     | 32       | 34  | 32   | 34   | 6       | 5          | 4   | 5   | 4   | 17    | 8        | 3    | 8    | 3    | 1    | 1       | 1    | 1   | 1   | 0.07   | 0.03  | 0.03  | 0.07  | 0.03 |
| 3        | 4     | 38       | 48  | 38   | 48   | 8       | 8          | 10  | 8   | 10  | 34    | 31       | 37   | 31   | 37   | 1    | 1       | 1    | 1   | 1   | 0.12   | 0.11  | 0.12  | 0.22  | 0.11 |
| 4        | 5     | 43       | 43  | 43   | 43   | 10      | 6          | 6   | 6   | 6   | 40    | 25       | 25   | 25   | 25   | 1    | 1       | 1    | 1   | 1   | 0.09   | 0.04  | 0.03  | 0.04  | 0.03 |
| 5        | 7     | 40       | 46  | 40   | 46   | 8       | 6          | 5   | 6   | 5   | 31    | 20       | 15   | 20   | 15   | 1    | 1       | 1    | 1   | 1   | 0.05   | 0.03  | 0.04  | 0.04  | 0.04 |
| 6        | 5     | 55       | 59  | 140  | 180  | 5       | 5          | 7   | 5   | 2   | 17    | 20       | 21   | 13   | 4    | 1    | 1       | 1    | 1   | 1   | 0.04   | 0.06  | 0.03  | 0.09  | 0.06 |
| 7        | 5     | 54       | 76  | 175  | 265  | 16      | 6          | 5   | 4   | 3   | 44    | 18       | 16   | 3    | 2    | 1    | 1       | 1    | 1   | 1   | 0.16   | 0.13  | 0.12  | 0.50  | 0.44 |
| 8        | 7     | 94       | 113 | 94   | 113  | 11      | 11         | 8   | 11  | 8   | 45    | 48       | 34   | 48   | 34   | 1    | 1       | 1    | 1   | 1   | 0.05   | 0.05  | 0.06  | 0.07  | 0.0  |
| 10       | 7     | 45       | 51  | 45   | 51   | 9       | 5          | 6   | 5   | 6   | 24    | 13       | 16   | 13   | 16   | 1    | 1       | 1    | 1   | 1   | 0.05   | 0.08  | 0.05  | 0.07  | 0.05 |
| 11       | 8     | 194      | 201 | 305  | 315  | 31      | 9          | 9   | 7   | 6   | 140   | 25       | 31   | 19   | 17   | 1    | 1       | 1    | 1   | 1   | 0.25   | 0.18  | 0.14  | 0.10  | 0.1  |
| 12       | 8     | 230      | 245 | 1165 | 1240 | 245     | 146        | 146 | 46  | 83  | 834   | 434      | 491  | 56   | 123  | 35   | 29      | 19   | 19  | 29  | 4.24   | 3.24  | 3.19  | 1.73  | 2.9  |
| 13       | 6     | 121      | 139 | 121  | 139  | 50      | 16         | 14  | 16  | 14  | 229   | 65       | 56   | 65   | 56   | 1    | 1       | 1    | 1   | 1   | 0.52   | 0.29  | 0.29  | 0.30  | 0.2  |
| 14       | 6     | 94       | 101 | 94   | 101  | 11      | 10         | 10  | 10  | 10  | 40    | 39       | 31   | 39   | 31   | 1    | 1       | 1    | 1   | 1   | 0.05   | 0.07  | 0.08  | 0.08  | 0.0  |
| 15       | 7     | 138      | 142 | 138  | 142  | 48      | 37         | 40  | 37  | 40  | 228   | 146      | 168  | 146  | 168  | 1    | 1       | 1    | 1   | 1   | 0.77   | 0.50  | 1.02  | 0.58  | 0.9  |
| 16       | 7     | 177      | 189 | 177  | 189  | 19      | 16         | 13  | 16  | 13  | 86    | 55       | 52   | 55   | 52   | 1    | 1       | 1    | 1   | 1   | 0.21   | 0.24  | 0.24  | 0.25  | 0.2  |
| 17       | 8     | 66       | 75  | 118  | 146  | 41      | 26         | 17  | 17  | 19  | 170   | 102      | 59   | 58   | 64   | 3    | 3       | 3    | 3   | 3   | 0.23   | 0.22  | 0.19  | 0.34  | 0.3  |
| 18       | 7     | 126      | 139 | 126  | 139  | 32      | 11         | 10  | 11  | 10  | 144   | 33       | 33   | 33   | 33   | 1    | 1       | 1    | 1   | 1   | 0.11   | 0.11  | 0.13  | 0.12  | 0.1  |
| 19       | 8     | 178      | 236 | 1067 | 1314 | 17      | 5          | 5   | 1   | 1   | 61    | 16       | 15   | 0    | 0    | 1    | 1       | 1    | 1   | 1   | 0.15   | 0.09  | 0.09  | 0.10  | 0.1  |
| 20       | 7     | 165      | 189 | 165  | 189  | 40      | 7          | 11  | 7   | 11  | 169   | 26       | 43   | 26   | 43   | 1    | 1       | 1    | 1   | 1   | 0.35   | 0.11  | 0.17  | 0.16  | 0.1  |
| 21       | 13    | 180      | 205 | 180  | 205  | 65      | 27         | 33  | 27  | 33  | 314   | 120      | 153  | 120  | 153  | 1    | 1       | 1    | 1   | 1   | 1.75   | 0.80  | 1.03  | 0.93  | 1.0  |
| 22       | 10    | 790      | 884 | 790  | 884  | 180     | 71         | 105 | 71  | 105 | 850   | 326      | 470  | 326  | 470  | 1    | 1       | 1    | 1   | 1   | 13.19  | 5.88  | 12.06 | 6.31  | 10.  |
| 23       | 16    | 195      | 201 | 421  | 435  | 46      | 33         | 36  | 21  | 19  | 211   | 158      | 164  | 94   | 71   | 1    | 1       | 1    | 1   | 1   | 1.44   | 0.70  | 1.11  | 0.87  | 0.6  |
| 24       | 12    | 319      | 414 | 319  | 414  | 232     | 127        | 105 | 127 | 105 | 1054  | 549      | 462  | 549  | 462  | 3    | 3       | 3    | 3   | 3   | 11.49  | 8.21  | 5.93  | 8.81  | 6.2  |
| 25       | 12    | 401      | 554 | 483  | 654  | 77      | 24         | 22  | 23  | 25  | 367   | 105      | 99   | 104  | 79   | 1    | 1       | 1    | 1   | 1   | 3.16   | 0.98  | 0.71  | 0.80  | 0.8  |
| 26       | 17    | 200      | 224 | 200  | 224  | 71      | 34         | 34  | 34  | 34  | 335   | 134      | 157  | 134  | 157  | 1    | 1       | 1    | 1   | 1   | 1.17   | 0.62  | 0.73  | 0.59  | 0.7  |
| 27       | 11    | 515      | 587 | 515  | 587  | 123     | 71         | 72  | 71  | 72  | 484   | 332      | 297  | 332  | 297  | 1    | 1       | 1    | 1   | 1   | 5.17   | 4.04  | 3.28  | 3.63  | 3.4  |
| 28       | 14    | 475      | 597 | 1159 | 1483 | 87      | 21         | 18  | 9   | 9   | 427   | 77       | 76   | 30   | 17   | 1    | 1       | 1    | 1   | 1   | 7.33   | 11.58 | 8.48  | 28.78 | 24.  |
| 29       | 15    | 281      | 322 | 1488 | 1563 | 1066    | 897        | 879 | 498 | 473 | 3363  | 2600     | 2424 | 1246 | 1093 | 165  | 157     | 167  | 111 | 113 | 50.91  | 41.89 | 43.79 | 34.49 | 31.  |
| 30       | 15    | 441      | 463 | 441  | 463  | 82      | 51         | 49  | 51  | 49  | 375   | 218      | 212  | 218  | 212  | 1    | 1       | 1    | 1   | 1   | 3.42   | 2.37  | 2.63  | 2.50  | 2.6  |

**Table 7**Detailed results for update realization interval [T/4, T/2) with FS, RF, RR, AF, AR.

| Instance | Initia | al colun | nns |     |     | Prici | ng iter | ations |    |    | Colun | nns gene | erated |     |     | Nod | es eval | uated |    |    | Time ( | (s)  |      |      |      |
|----------|--------|----------|-----|-----|-----|-------|---------|--------|----|----|-------|----------|--------|-----|-----|-----|---------|-------|----|----|--------|------|------|------|------|
|          | FS     | RF       | RR  | AF  | AR  | FS    | RF      | RR     | AF | AR | FS    | RF       | RR     | AF  | AR  | FS  | RF      | RR    | AF | AR | FS     | RF   | RR   | AF   | AR   |
| 1        | 5      | 30       | 38  | 30  | 38  | 4     | 3       | 3      | 3  | 3  | 6     | 7        | 7      | 7   | 7   | 1   | 1       | 1     | 1  | 1  | 0.04   | 0.01 | 0.01 | 0.04 | 0.01 |
| 2        | 4      | 11       | 14  | 11  | 14  | 3     | 2       | 1      | 2  | 1  | 3     | 1        | 0      | 1   | 0   | 1   | 1       | 1     | 1  | 1  | 0.02   | 0.01 | 0.01 | 0.02 | 0.01 |
| 3        | 4      | 11       | 11  | 11  | 11  | 6     | 6       | 6      | 6  | 6  | 16    | 20       | 20     | 20  | 20  | 1   | 1       | 1     | 1  | 1  | 0.03   | 0.01 | 0.01 | 0.02 | 0.02 |
| 4        | 5      | 15       | 16  | 15  | 16  | 3     | 3       | 3      | 3  | 3  | 8     | 4        | 8      | 4   | 8   | 1   | 1       | 1     | 1  | 1  | 0.02   | 0.01 | 0.01 | 0.01 | 0.02 |
| 5        | 7      | 21       | 27  | 21  | 27  | 11    | 7       | 9      | 7  | 9  | 33    | 18       | 18     | 18  | 18  | 1   | 1       | 1     | 1  | 1  | 0.04   | 0.02 | 0.03 | 0.04 | 0.02 |
| 6        | 5      | 33       | 36  | 62  | 77  | 4     | 4       | 4      | 1  | 1  | 11    | 10       | 10     | 0   | 0   | 1   | 1       | 1     | 1  | 1  | 0.03   | 0.01 | 0.02 | 0.08 | 0.03 |
| 7        | 5      | 21       | 26  | 29  | 43  | 7     | 5       | 4      | 3  | 3  | 17    | 5        | 4      | 3   | 3   | 1   | 1       | 1     | 1  | 1  | 0.02   | 0.02 | 0.01 | 0.01 | 0.03 |
| 8        | 7      | 35       | 39  | 35  | 39  | 12    | 8       | 7      | 8  | 7  | 35    | 28       | 26     | 28  | 26  | 1   | 1       | 1     | 1  | 1  | 0.04   | 0.02 | 0.02 | 0.02 | 0.02 |
| 10       | 7      | 26       | 34  | 26  | 34  | 9     | 10      | 10     | 10 | 10 | 23    | 31       | 31     | 31  | 31  | 1   | 1       | 1     | 1  | 1  | 0.03   | 0.03 | 0.05 | 0.03 | 0.04 |
| 11       | 7      | 58       | 73  | 93  | 113 | 10    | 7       | 3      | 3  | 3  | 32    | 26       | 8      | 8   | 6   | 1   | 1       | 1     | 1  | 1  | 0.04   | 0.03 | 0.02 | 0.06 | 0.04 |
| 12       | 8      | 69       | 85  | 298 | 368 | 22    | 17      | 14     | 5  | 4  | 94    | 73       | 62     | 11  | 13  | 1   | 1       | 1     | 1  | 1  | 0.11   | 0.09 | 0.08 | 0.08 | 0.10 |
| 13       | 7      | 52       | 61  | 52  | 61  | 84    | 43      | 44     | 43 | 44 | 273   | 117      | 104    | 117 | 104 | 11  | 11      | 13    | 11 | 13 | 0.36   | 0.22 | 0.23 | 0.22 | 0.25 |
| 14       | 6      | 28       | 34  | 28  | 34  | 8     | 7       | 6      | 7  | 6  | 27    | 30       | 21     | 30  | 21  | 1   | 1       | 1     | 1  | 1  | 0.02   | 0.02 | 0.02 | 0.02 | 0.02 |
| 15       | 7      | 34       | 46  | 34  | 46  | 10    | 11      | 11     | 11 | 11 | 35    | 38       | 35     | 38  | 35  | 1   | 1       | 1     | 1  | 1  | 0.02   | 0.04 | 0.03 | 0.03 | 0.03 |
| 16       | 7      | 57       | 70  | 57  | 70  | 8     | 8       | 9      | 8  | 9  | 25    | 34       | 36     | 34  | 36  | 1   | 1       | 1     | 1  | 1  | 0.04   | 0.05 | 0.08 | 0.06 | 0.08 |
| 17       | 7      | 31       | 33  | 50  | 54  | 10    | 5       | 5      | 4  | 4  | 27    | 14       | 14     | 9   | 9   | 1   | 1       | 1     | 1  | 1  | 0.02   | 0.01 | 0.01 | 0.01 | 0.01 |
| 18       | 7      | 41       | 50  | 41  | 50  | 11    | 5       | 3      | 5  | 3  | 39    | 16       | 4      | 16  | 4   | 1   | 1       | 1     | 1  | 1  | 0.03   | 0.02 | 0.03 | 0.03 | 0.02 |
| 19       | 8      | 73       | 93  | 423 | 471 | 12    | 7       | 7      | 3  | 3  | 23    | 8        | 8      | 10  | 10  | 1   | 1       | 1     | 1  | 1  | 0.04   | 0.03 | 0.04 | 0.06 | 0.05 |
| 20       | 7      | 51       | 71  | 51  | 71  | 15    | 3       | 7      | 3  | 7  | 67    | 10       | 22     | 10  | 22  | 1   | 1       | 1     | 1  | 1  | 0.04   | 0.03 | 0.04 | 0.02 | 0.05 |
| 21       | 14     | 60       | 75  | 60  | 75  | 12    | 9       | 8      | 9  | 8  | 50    | 32       | 28     | 32  | 28  | 1   | 1       | 1     | 1  | 1  | 0.07   | 0.06 | 0.11 | 0.09 | 0.08 |
| 22       | 11     | 209      | 274 | 209 | 274 | 58    | 30      | 24     | 30 | 24 | 248   | 126      | 84     | 126 | 84  | 1   | 1       | 1     | 1  | 1  | 0.51   | 0.36 | 0.28 | 0.34 | 0.29 |
| 23       | 17     | 73       | 81  | 112 | 122 | 14    | 12      | 8      | 6  | 4  | 58    | 43       | 33     | 17  | 13  | 1   | 1       | 1     | 1  | 1  | 0.07   | 0.07 | 0.04 | 0.04 | 0.04 |
| 24       | 12     | 108      | 138 | 108 | 138 | 22    | 26      | 25     | 26 | 25 | 98    | 109      | 105    | 109 | 105 | 1   | 1       | 1     | 1  | 1  | 0.14   | 0.18 | 0.17 | 0.15 | 0.17 |
| 25       | 12     | 121      | 166 | 142 | 196 | 25    | 10      | 11     | 15 | 9  | 50    | 36       | 35     | 51  | 27  | 1   | 1       | 1     | 1  | 1  | 0.11   | 0.07 | 0.07 | 0.10 | 0.06 |
| 26       | 17     | 67       | 74  | 67  | 74  | 15    | 16      | 10     | 16 | 10 | 67    | 58       | 42     | 58  | 42  | 1   | 1       | 1     | 1  | 1  | 0.06   | 0.07 | 0.05 | 0.09 | 0.06 |
| 27       | 11     | 192      | 224 | 192 | 224 | 45    | 22      | 24     | 22 | 24 | 118   | 63       | 48     | 63  | 48  | 1   | 1       | 1     | 1  | 1  | 0.23   | 0.14 | 0.14 | 0.15 | 0.15 |
| 28       | 15     | 101      | 129 | 157 | 206 | 17    | 14      | 11     | 4  | 4  | 72    | 61       | 39     | 15  | 12  | 1   | 1       | 1     | 1  | 1  | 0.09   | 0.13 | 0.10 | 0.05 | 0.09 |
| 29       | 15     | 128      | 157 | 441 | 563 | 92    | 38      | 39     | 17 | 33 | 351   | 126      | 131    | 46  | 75  | 7   | 5       | 5     | 3  | 7  | 0.63   | 0.33 | 0.38 | 0.26 | 0.53 |
| 30       | 14     | 152      | 174 | 152 | 174 | 24    | 11      | 9      | 11 | 9  | 110   | 44       | 37     | 44  | 37  | 1   | 1       | 1     | 1  | 1  | 0.18   | 0.13 | 0.12 | 0.12 | 0.12 |

 Table 8

 Detailed results for update realization interval [T/2, 3T/4) with FS, RF, RR, AF, AR.

| Instance | Initia | al colu | mns |     |     | Prici | ng itei | rations |    |    | Colu | mns ge | enerate | ed |    | Nod | es eva | luated |    |    | Time ( | (s)  |      |      |      |
|----------|--------|---------|-----|-----|-----|-------|---------|---------|----|----|------|--------|---------|----|----|-----|--------|--------|----|----|--------|------|------|------|------|
|          | FS     | RF      | RR  | AF  | AR  | FS    | RF      | RR      | AF | AR | FS   | RF     | RR      | AF | AR | FS  | RF     | RR     | AF | AR | FS     | RF   | RR   | AF   | AR   |
| 1        | 5      | 9       | 11  | 9   | 11  | 2     | 4       | 3       | 4  | 3  | 1    | 6      | 2       | 6  | 2  | 1   | 1      | 1      | 1  | 1  | 0.03   | 0.01 | 0.01 | 0.04 | 0.01 |
| 2        | 1      | 2       | 2   | 2   | 2   | 1     | 2       | 2       | 2  | 2  | 0    | 1      | 1       | 1  | 1  | 1   | 1      | 1      | 1  | 1  | 0.02   | 0.01 | 0.01 | 0.01 | 0.01 |
| 3        | 4      | 5       | 5   | 5   | 5   | 3     | 3       | 3       | 3  | 3  | 8    | 8      | 8       | 8  | 8  | 1   | 1      | 1      | 1  | 1  | 0.02   | 0.01 | 0.00 | 0.01 | 0.01 |
| 4        | 4      | 9       | 9   | 9   | 9   | 2     | 2       | 2       | 2  | 2  | 4    | 3      | 3       | 3  | 3  | 1   | 1      | 1      | 1  | 1  | 0.01   | 0.01 | 0.01 | 0.01 | 0.01 |
| 5        | 2      | 7       | 10  | 7   | 10  | 3     | 6       | 3       | 6  | 3  | 4    | 5      | 2       | 5  | 2  | 1   | 1      | 1      | 1  | 1  | 0.01   | 0.01 | 0.01 | 0.01 | 0.01 |
| 6        | 6      | 11      | 11  | 13  | 13  | 2     | 2       | 2       | 1  | 1  | 1    | 2      | 2       | 0  | 0  | 1   | 1      | 1      | 1  | 1  | 0.01   | 0.01 | 0.01 | 0.02 | 0.01 |
| 7        | 3      | 3       | 3   | 3   | 3   | 1     | 1       | 1       | 1  | 1  | 0    | 0      | 0       | 0  | 0  | 1   | 1      | 1      | 1  | 1  | 0.01   | 0.01 | 0.01 | 0.01 | 0.01 |
| 8        | 6      | 14      | 14  | 14  | 14  | 4     | 4       | 4       | 4  | 4  | 14   | 13     | 13      | 13 | 13 | 1   | 1      | 1      | 1  | 1  | 0.03   | 0.01 | 0.01 | 0.03 | 0.01 |
| 9        | 3      | 10      | 11  | 14  | 15  | 4     | 3       | 3       | 3  | 3  | 7    | 5      | 6       | 5  | 5  | 1   | 1      | 1      | 1  | 1  | 0.02   | 0.02 | 0.01 | 0.02 | 0.01 |
| 10       | 6      | 15      | 19  | 15  | 19  | 5     | 5       | 5       | 5  | 5  | 12   | 8      | 9       | 8  | 9  | 1   | 1      | 1      | 1  | 1  | 0.02   | 0.01 | 0.01 | 0.01 | 0.01 |
| 11       | 5      | 22      | 26  | 30  | 34  | 5     | 4       | 3       | 3  | 3  | 18   | 12     | 10      | 7  | 6  | 1   | 1      | 1      | 1  | 1  | 0.02   | 0.01 | 0.02 | 0.02 | 0.01 |
| 12       | 7      | 26      | 29  | 57  | 66  | 7     | 7       | 7       | 3  | 2  | 26   | 25     | 25      | 4  | 1  | 1   | 1      | 1      | 1  | 1  | 0.02   | 0.02 | 0.02 | 0.05 | 0.02 |
| 13       | 7      | 28      | 28  | 28  | 28  | 5     | 3       | 3       | 3  | 3  | 16   | 6      | 6       | 6  | 6  | 1   | 1      | 1      | 1  | 1  | 0.01   | 0.04 | 0.03 | 0.04 | 0.01 |
| 14       | 3      | 6       | 6   | 6   | 6   | 1     | 1       | 1       | 1  | 1  | 0    | 0      | 0       | 0  | 0  | 1   | 1      | 1      | 1  | 1  | 0.01   | 0.01 | 0.01 | 0.01 | 0.01 |
| 15       | 7      | 12      | 13  | 12  | 13  | 3     | 2       | 3       | 2  | 3  | 4    | 1      | 6       | 1  | 6  | 1   | 1      | 1      | 1  | 1  | 0.02   | 0.01 | 0.01 | 0.01 | 0.01 |
| 16       | 6      | 22      | 26  | 22  | 26  | 4     | 6       | 8       | 6  | 8  | 8    | 19     | 24      | 19 | 24 | 1   | 1      | 1      | 1  | 1  | 0.02   | 0.02 | 0.02 | 0.02 | 0.02 |
| 17       | 4      | 15      | 15  | 21  | 21  | 3     | 2       | 2       | 2  | 2  | 10   | 1      | 1       | 3  | 3  | 1   | 1      | 1      | 1  | 1  | 0.01   | 0.01 | 0.01 | 0.02 | 0.01 |
| 18       | 6      | 15      | 15  | 15  | 15  | 3     | 1       | 1       | 1  | 1  | 9    | 0      | 0       | 0  | 0  | 1   | 1      | 1      | 1  | 1  | 0.01   | 0.01 | 0.01 | 0.01 | 0.01 |
| 19       | 6      | 43      | 47  | 121 | 124 | 7     | 7       | 7       | 1  | 1  | 6    | 6      | 6       | 0  | 0  | 1   | 1      | 1      | 1  | 1  | 0.01   | 0.01 | 0.01 | 0.02 | 0.02 |
| 20       | 5      | 14      | 19  | 14  | 19  | 4     | 3       | 3       | 3  | 3  | 4    | 4      | 3       | 4  | 3  | 1   | 1      | 1      | 1  | 1  | 0.01   | 0.01 | 0.02 | 0.01 | 0.01 |
| 22       | 11     | 62      | 78  | 62  | 78  | 9     | 6       | 5       | 6  | 5  | 34   | 16     | 13      | 16 | 13 | 1   | 1      | 1      | 1  | 1  | 0.04   | 0.04 | 0.04 | 0.05 | 0.05 |
| 23       | 13     | 18      | 18  | 21  | 21  | 2     | 3       | 3       | 3  | 3  | 5    | 9      | 9       | 10 | 10 | 1   | 1      | 1      | 1  | 1  | 0.01   | 0.01 | 0.02 | 0.02 | 0.01 |
| 24       | 10     | 33      | 35  | 33  | 35  | 9     | 4       | 4       | 4  | 4  | 40   | 9      | 11      | 9  | 11 | 1   | 1      | 1      | 1  | 1  | 0.04   | 0.02 | 0.02 | 0.01 | 0.02 |
| 25       | 9      | 41      | 51  | 46  | 57  | 7     | 6       | 6       | 7  | 5  | 29   | 20     | 21      | 23 | 20 | 1   | 1      | 1      | 1  | 1  | 0.03   | 0.03 | 0.02 | 0.02 | 0.02 |
| 27       | 9      | 55      | 62  | 55  | 62  | 12    | 9       | 9       | 9  | 9  | 16   | 17     | 17      | 17 | 17 | 1   | 1      | 1      | 1  | 1  | 0.02   | 0.03 | 0.04 | 0.03 | 0.02 |
| 28       | 11     | 43      | 48  | 58  | 72  | 7     | 6       | 5       | 5  | 5  | 27   | 22     | 17      | 13 | 10 | 1   | 1      | 1      | 1  | 1  | 0.03   | 0.03 | 0.02 | 0.03 | 0.04 |
| 29       | 13     | 33      | 37  | 43  | 47  | 6     | 5       | 5       | 5  | 5  | 19   | 13     | 14      | 13 | 13 | 1   | 1      | 1      | 1  | 1  | 0.02   | 0.02 | 0.02 | 0.02 | 0.02 |
| 30       | 13     | 50      | 54  | 50  | 54  | 7     | 4       | 4       | 4  | 4  | 26   | 11     | 11      | 11 | 11 | 1   | 1      | 1      | 1  | 1  | 0.02   | 0.02 | 0.02 | 0.02 | 0.02 |

#### Appendix C. Detailed results for the second experiment

In Tables 9 and 10, we report the number of pricing iterations, the number of columns generated, the number of nodes in the search tree, and the solution time (in seconds) for the different initialization schemes. In both tables, the time of the itinerary change is given in the second column (with heading  $t_u$ ). Moreover, in the last two rows, we report averages. First, by taking the average over all rows, and second by taking the average over all rows except rows associated with *outliers*, namely, the instances 29-13, 29-19, 29-89, and 29-95. These are instances for which either *AF* or *AR* has a solution time of more than 100 seconds when the itinerary change occurs in the first quarter and instances for which either *AF* or *AR* has a solution time of more than 25 seconds when the itinerary change occurs in the second quarter. As the values for these outliers would impact and skew the averages significantly, we provide both averages.

**Table 9**Detailed results for the second experiment for update realization interval (0, *T*/4).

| Instai         | ice      | Pricing    | iteratio  | ns        |           |           | Column      | ns genera  | ated        |            |            | Nodes    | evalu   | ated    |          |         | Time           | (s)          |               |               |               |
|----------------|----------|------------|-----------|-----------|-----------|-----------|-------------|------------|-------------|------------|------------|----------|---------|---------|----------|---------|----------------|--------------|---------------|---------------|---------------|
| 29             |          | 2937       |           |           |           |           | 8241        |            |             |            |            | 605      |         |         |          |         | 313.18         |              |               |               |               |
| name           | $t_u$    | FS         | RF        | RR        | AF        | AR        | FS          | RF         | RR          | AF         | AR         | FS       | RF      | RR      | AF       | AR      | FS             | RF           | RR            | AF            | AR            |
| 29-1           | 90       | 171        | 87        | 81        | 31        | 33        | 756         | 302        | 287         | 70         | 64         | 9        | 9       | 9       | 9        | 9       | 5.24           | 3.46         | 3.02          | 2.80          | 2.83          |
| 29-2           | 99       | 148        | 87        | 68        | 33        | 21        | 653         | 314        | 231         | 49         | 26         | 9        | 9       | 9       | 9        | 9       | 5.03           | 3.35         | 2.94          | 2.59          | 2.46          |
| 29-3           | 75       | 167        | 76        | 67        | 22        | 25        | 716         | 268        | 215         | 28         | 36         | 9        | 9       | 9       | 9        | 9       | 6.78           | 3.19         | 3.70          | 2.85          | 2.64          |
| 29-4<br>29-5   | 71<br>93 | 125<br>185 | 32<br>75  | 30<br>72  | 11<br>34  | 8<br>30   | 604<br>771  | 144<br>237 | 130<br>226  | 36<br>61   | 34<br>44   | 1<br>11  | 1<br>13 | 1<br>13 | 1        | 1<br>13 | 3.81<br>6.34   | 1.08<br>3.65 | 0.87<br>3.68  | 1.22<br>3.36  | 0.87<br>3.41  |
| 29-5<br>29-6   | 101      | 285        | 196       | 186       | 125       | 105       | 1071        | 617        | 557         | 210        | 169        | 31       | 33      | 31      | 13<br>37 | 31      | 11.50          | 9.46         | 3.08<br>8.97  | 10.68         | 8.16          |
| 29-7           | 73       | 159        | 86        | 78        | 23        | 25        | 697         | 298        | 291         | 54         | 57         | 9        | 9       | 9       | 7        | 9       | 5.76           | 3.67         | 3.67          | 2.05          | 2.30          |
| 29-8           | 112      | 155        | 33        | 60        | 28        | 19        | 663         | 139        | 196         | 52         | 22         | 11       | 3       | 9       | 9        | 9       | 4.04           | 1.12         | 2.29          | 2.21          | 1.64          |
| 29-9           | 86       | 157        | 62        | 66        | 17        | 15        | 728         | 249        | 246         | 38         | 29         | 5        | 5       | 5       | 5        | 5       | 5.52           | 2.98         | 2.96          | 1.62          | 1.75          |
| 29-10          | 97       | 177        | 75        | 76        | 31        | 30        | 701         | 251        | 240         | 53         | 43         | 13       | 13      | 13      | 13       | 13      | 5.81           | 3.55         | 3.93          | 3.24          | 3.38          |
| 29-11          | 66       | 185        | 76        | 69        | 18        | 18        | 808         | 274        | 231         | 18         | 19         | 9        | 9       | 9       | 9        | 9       | 8.24           | 3.97         | 3.66          | 3.28          | 3.39          |
| 29-12          |          | 199        | 126       | 95        | 39        | 38        | 832         | 450        | 345         | 63         | 71         | 13       | 13      | 13      | 13       | 13      | 8.99           | 6.42         | 5.66          | 4.56          | 4.70          |
| 29-13          |          | 375        | 627       | 554       | 2269      | 1336      | 1342        | 1813       | 1533        | 4783       | 2703       | 37       | 105     | 91      | 679      | 413     | 11.45          | 21.69        | 20.63         | 109.22        |               |
| 29-14          |          | 80         | 33        | 18        | 10        | 8         | 390         | 160        | 74          | 39         | 33         | 1        | 1       | 1       | 1        | 1       | 2.39           | 1.17         | 0.51          | 1.01          | 0.42          |
| 29-15          |          | 96         | 19        | 24        | 8         | 5         | 439         | 79         | 112         | 26         | 14         | 1        | 1       | 1       | 1        | 1       | 3.27           | 0.58         | 0.69          | 0.46          | 0.45          |
| 29-16          |          | 203        | 44        | 79        | 40        | 33        | 898         | 191        | 289         | 108        | 82         | 9        | 3       | 9       | 9        | 9       | 9.78           | 2.01         | 5.13          | 4.50          | 4.07          |
| 29-17<br>29-18 |          | 88<br>143  | 31<br>67  | 18<br>56  | 8<br>18   | 11<br>20  | 430<br>608  | 135<br>242 | 78<br>185   | 32<br>21   | 43<br>25   | 1<br>7   | 1<br>9  | 1<br>9  | 1<br>9   | 1<br>9  | 3.25<br>5.18   | 1.27<br>2.67 | 0.54<br>2.70  | 0.56<br>1.98  | 0.64<br>2.10  |
| 29-16<br>29-19 |          | 881        | 523       | 486       | 1912      | 1892      | 2824        | 1509       | 1393        | 4312       | 3729       | ,<br>115 | 85      | 83      | 531      | 595     | 30.10          | 19.03        | 19.57         | 93.85         | 108.0         |
| 29-20          |          | 167        | 59        | 72        | 29        | 26        | 739         | 216        | 272         | 85         | 60         | 7        | 7       | 7       | 7        | 7       | 7.08           | 3.29         | 3.35          | 2.62          | 2.92          |
| 29-21          |          | 185        | 62        | 60        | 17        | 18        | 812         | 181        | 193         | 16         | 15         | 9        | 9       | 9       | 9        | 9       | 6.33           | 2.67         | 3.08          | 4.98          | 4.70          |
| 29-22          |          | 105        | 29        | 27        | 3         | 3         | 504         | 126        | 111         | 5          | 5          | 1        | 1       | 1       | 1        | 1       | 4.37           | 0.79         | 0.94          | 0.39          | 0.40          |
| 29-23          | 82       | 162        | 67        | 70        | 19        | 24        | 724         | 238        | 245         | 22         | 46         | 9        | 9       | 9       | 9        | 9       | 4.83           | 2.65         | 2.49          | 2.10          | 2.49          |
| 29-24          | 57       | 201        | 51        | 65        | 18        | 17        | 850         | 188        | 204         | 18         | 19         | 9        | 5       | 9       | 9        | 9       | 11.29          | 2.86         | 3.87          | 6.41          | 5.66          |
| 29-25          | 95       | 82         | 28        | 19        | 11        | 13        | 394         | 127        | 88          | 46         | 51         | 1        | 1       | 1       | 1        | 1       | 2.42           | 0.90         | 0.60          | 0.51          | 0.57          |
| 29-26          |          | 72         | 19        | 10        | 4         | 4         | 341         | 79         | 38          | 8          | 8          | 1        | 1       | 1       | 1        | 1       | 2.99           | 0.89         | 0.38          | 0.36          | 0.32          |
| 29-27          |          | 136        | 64        | 56        | 14        | 17        | 624         | 260        | 217         | 29         | 36         | 5        | 5       | 5       | 5        | 5       | 5.46           | 2.99         | 2.61          | 1.54          | 1.45          |
| 29-28          |          | 71         | 34        | 18        | 10        | 12        | 350         | 148        | 74          | 39         | 48         | 1        | 1       | 1       | 1        | 1       | 1.80           | 1.24         | 0.54          | 0.48          | 0.54          |
| 29-29          |          | 884        | 992       | 601       | 545       | 511       | 3391        | 3212       | 2049        | 1440       | 1260       | 71       | 125     | 71      | 107      | 101     | 90.36          | 110.47       | 68.62         | 80.58         | 76.99         |
| 29-30<br>29-31 |          | 346<br>186 | 235<br>70 | 751<br>69 | 223<br>37 | 195<br>33 | 1446<br>849 | 918<br>280 | 2623<br>302 | 599<br>112 | 538<br>102 | 23<br>5  | 17<br>5 | 89<br>5 | 33<br>5  | 31<br>5 | 31.91<br>13.49 | 25.51        | 79.14<br>4.48 | 44.35<br>3.36 | 34.62<br>3.22 |
| 29-31<br>29-32 |          | 231        | 120       | 122       | 59        | 69        | 1009        | 481        | 474         | 183        | 185        | 11       | 11      | 11      | 11       | 11      | 13.34          |              | 9.48          | 6.23          | 6.39          |
| 29-32<br>29-33 |          | 351        | 146       | 130       | 92        | 92        | 1488        | 555        | 482         | 248        | 253        | 19       | 13      | 13      | 13       | 15      |                | 18.56        | 14.84         | 14.72         | 15.69         |
| 29-34          |          | 279        | 116       | 170       | 83        | 97        | 1189        | 452        | 605         | 216        | 257        | 11       | 11      | 15      | 13       | 15      |                | 11.52        | 17.18         | 13.23         | 13.00         |
| 29-35          |          | 189        | 91        | 80        | 53        | 48        | 829         | 341        | 322         | 141        | 121        | 9        | 9       | 9       | 9        | 9       | 11.60          | 7.14         | 5.85          | 6.46          | 5.36          |
| 29-36          |          | 194        | 98        | 92        | 55        | 59        | 881         | 378        | 353         | 166        | 171        | 9        | 9       | 9       | 9        | 11      | 11.74          | 6.74         | 7.21          | 6.20          | 7.25          |
| 29-37          | 10       | 287        | 151       | 185       | 96        | 84        | 1224        | 543        | 670         | 260        | 217        | 15       | 13      | 13      | 13       | 13      | 25.80          | 18.10        | 17.76         | 13.27         | 12.73         |
| 29-38          | 29       | 116        | 40        | 45        | 16        | 13        | 557         | 178        | 210         | 53         | 59         | 1        | 1       | 1       | 1        | 1       | 7.79           | 1.96         | 2.16          | 1.43          | 1.18          |
| 29-39          |          | 232        | 146       | 121       | 60        | 59        | 994         | 570        | 452         | 160        | 189        | 11       | 13      | 11      | 11       | 11      | 15.55          | 10.32        | 8.71          | 6.14          | 5.66          |
| 29-40          |          | 304        | 163       | 160       | 103       | 79        | 1339        | 570        | 573         | 273        | 223        | 13       | 17      | 15      | 19       | 15      | 26.67          |              | 16.20         | 15.49         | 12.80         |
| 29-41          |          | 223        | 118       | 103       | 53        | 53        | 990         | 464        | 394         | 151        | 158        | 11       | 11      | 9       | 11       | 11      | 10.82          |              | 5.28          | 4.34          | 4.57          |
| 29-42          |          | 385        | 347       | 368       | 214       | 251       | 1497        | 1034       | 1114        | 549        | 559        | 31       | 45      | 47      | 43       | 47      | 26.85          |              |               | 25.47         | 27.30         |
| 29-43          |          | 182        | 91        | 97        | 43        | 33        | 804         | 347        | 330         | 112        | 85         | 9        | 9       | 9       | 11       | 9       | 9.73           | 5.04         | 5.29          | 4.37          | 4.46          |
| 29-44<br>29-45 | 101      | 247<br>150 | 173<br>95 | 191<br>82 | 61<br>38  | 72<br>27  | 972<br>642  | 576<br>370 | 578<br>300  | 132<br>87  | 117<br>62  | 21<br>7  | 27<br>9 | 37<br>9 | 19<br>9  | 29<br>7 | 7.96<br>5.63   | 8.64<br>3.51 | 9.54<br>3.25  | 6.14<br>2.74  | 7.61<br>2.12  |
| 29-45<br>29-46 |          | 328        | 202       | 238       | 38<br>105 | 140       | 1392        | 734        | 820         | 295        | 386        | ,<br>15  | 21      | 21      | 9<br>15  | 7<br>25 | 27.41          | 22.75        | 27.68         | 16.79         | 21.24         |
| 29-40<br>29-47 |          | 217        | 93        | 97        | 47        | 38        | 1042        | 427        | 437         | 175        | 142        | 3        | 3       | 3       | 3        | 3       | 19.40          | 7.85         | 7.52          | 5.48          | 5.06          |
| 29-48          |          | 214        | 82        | 71        | 15        | 62        | 941         | 320        | 291         | 52         | 206        | 9        | 7       | 7       | 3        | 9       | 11.35          | 5.11         | 4.70          | 1.96          | 5.11          |
| 29-49          |          | 88         | 27        | 26        | 10        | 12        | 416         | 124        | 113         | 37         | 48         | 1        | 1       | 1       | 1        | 1       | 3.47           | 1.12         | 0.76          | 0.58          | 0.60          |
| 29-50          |          | 165        | 63        | 50        | 21        | 23        | 804         | 294        | 228         | 85         | 92         | 1        | 1       | 1       | 1        | 1       | 12.42          | 3.94         | 4.58          | 2.18          | 2.25          |
|                | age 1    |            | 128.54    |           | 136.62    |           |             | 448.06     | 440.42      |            | 259.22     | 13.00    | 14.96   | 15.48   | 35.36    | 31.64   |                | 9.01         | 9.30          | 11.06         | 10.37         |
| Aver           | age 2    | 202.13     | 109.94    | 112.27    | 55.21     | 54.75     | 870.81      | 397.52     | 397.81      | 140.67     | 136.02     | 10.38    | 11.63   | 12.50   | 11.63    | 11.96   | 12.21          | 8.54         | 8.85          | 7.29          | 7.07          |

**Table 10** Detailed results for the second experiment for update realization interval [T/4, T/2).

|                |            |            | g iteratio | 7113      |          |          | Column     | s genera   | tea        |           |           | Node    | s evan   | iated   |         |         | Time         | (s)          |              |              |            |
|----------------|------------|------------|------------|-----------|----------|----------|------------|------------|------------|-----------|-----------|---------|----------|---------|---------|---------|--------------|--------------|--------------|--------------|------------|
| 29             |            | 2937       |            |           |          |          | 8241       |            |            |           |           | 605     |          |         |         |         | 313.1        | 8            |              |              |            |
| name           | $t_u$      | FS         | RF         | RR        | AF       | AR       | FS         | RF         | RR         | AF        | AR        | FS      | RF       | RR      | AF      | AR      | FS           | RF           | RR           | AF           | AR         |
| 29-51          | 270        | 77         | 37         | 45        | 16       | 19       | 295        | 87         | 118        | 29        | 30        | 7       | 7        | 7       | 7       | 7       | 0.45         | 0.34         | 0.36         | 0.46         | 0.3        |
| 29-52          | 279        | 28         | 5          | 9         | 5        | 5        | 125        | 12         | 36         | 11        | 10        | 1       | 1        | 1       | 1       | 1       | 0.13         | 0.05         | 0.10         | 0.07         | 0.0        |
| 29-53          | 255        | 27         | 4          | 5         | 5        | 5        | 120        | 10         | 10         | 10        | 10        | 1       | 1        | 1       | 1       | 1       | 0.13         | 0.06         | 0.06         | 0.10         | 0.1        |
| 29-54          | 251        | 48         | 13         | 11        | 6        | 10       | 223        | 52         | 48         | 18        | 34        | 1       | 1        | 1       | 1       | 1       | 0.21         | 0.10         | 0.08         | 0.14         | 0.1        |
| 29-55          | 273        | 29         | 5          | 6         | 4        | 6        | 119        | 10         | 25         | 8         | 7         | 1       | 1        | 1       | 1       | 1       | 0.11         | 0.06         | 0.05         | 0.07         | 0.0        |
| 29-56          | 281        | 48         | 14         | 17        | 11       | 12       | 199        | 32         | 57         | 23        | 21        | 3       | 3        | 3       | 3       | 3       | 0.20         | 0.15         | 0.11         | 0.19         | 0.1        |
| 29-57          | 253        | 81         | 36         | 31        | 22       | 21       | 320        | 81         | 70         | 32        | 29        | 7       | 9        | 9       | 9       | 9       | 0.47         | 0.28         | 0.30         | 0.38         | 0.3        |
| 29-58          | 292        | 22         | 7          | 10        | 5        | 6        | 101        | 16         | 31         | 17        | 18        | 1       | 1        | 1       | 1       | 1       | 0.08         | 0.05         | 0.05         | 0.04         | 0.0        |
| 29-59          | 266        | 35         | 10         | 16        | 7        | 7        | 166        | 39         | 56         | 22        | 25        | 1       | 1        | 1       | 1       | 1       | 0.16         | 0.09         | 0.11         | 0.12         | 0.1        |
| 29-60          | 277        | 28         | 5          | 8         | 4        | 6        | 133        | 10         | 31         | 8         | 7         | 1       | 1        | 1       | 1       | 1       | 0.13         | 0.05         | 0.06         | 0.06         | 0.0        |
| 29-61          | 246        | 100        | 39         | 30        | 20       | 19       | 384        | 93         | 71         | 26        | 24        | 7       | 9        | 9       | 9       | 9       | 0.57         | 0.35         | 0.30         | 0.33         | 0.3        |
| 29-62          | 240        | 36         | 4          | 7         | 5        | 6        | 146        | 11         | 22         | 12        | 15        | 1       | 1        | 1       | 1       | 1       | 0.21         | 0.06         | 0.08         | 0.09         | 0.0        |
| 29-63          | 268        | 22         | 5          | 8         | 5        | 5        | 100        | 16         | 30         | 15        | 8         | 1       | 1        | 1       | 1       | 1       | 0.09         | 0.09         | 0.11         | 0.15         | 0.1        |
| 29-64          | 279        | 21         | 9          | 8         | 8        | 7        | 100        | 37         | 31         | 25        | 17        | 1       | 1        | 1       | 1       | 1       | 0.09         | 0.05         | 0.05         | 0.07         | 0.0        |
| 29-65          | 257        | 27         | 5          | 8         | 4        | 5        | 122        | 10         | 31         | 10        | 9         | 1       | 1        | 1       | 1       | 1       | 0.14         | 0.07         | 0.09         | 0.09         | 0.0        |
| 29-66          | 233        | 107        | 49         | 47        | 24       | 22       | 429        | 135        | 122        | 36        | 37        | 9       | 9        | 9       | 9       | 9       | 0.77         | 0.52         | 0.50         | 0.53         | 0.5        |
| 29-67          | 242        | 32         | 7          | 8         | 6        | 8        | 150        | 30         | 29         | 21        | 28        | 1       | 1        | 1       | 1       | 1       | 0.16         | 0.09         | 0.07         | 0.09         | 0.1        |
| 29-68          | 264        | 81         | 39         | 31        | 17       | 19       | 307        | 97         | 63         | 32        | 29        | 7       | 7        | 7       | 7       | 7       | 0.37         | 0.27         | 0.22         | 0.32         | 0.2        |
| 29-69          | 259        | 22         | 6          | 7         | 5        | 5        | 97         | 19         | 29         | 12        | 10        | 1       | 1        | 1       | 1       | 1       | 0.13         | 0.08         | 0.11         | 0.17         | 0.1        |
| 29-70          | 235        | 90         | 60         | 66        | 46       | 41       | 374        | 193        | 153        | 115       | 107       | 7       | 7        | 7       | 7       | 7       | 0.61         | 0.54         | 0.50         | 0.51         | 0.5        |
| 29-71          | 255        | 82         | 32         | 29        | 22       | 21       | 310        | 78         | 71         | 31        | 31        | 9       | 9        | 9       | 9       | 9       | 0.48         | 0.31         | 0.34         | 0.43         | 0.6        |
| 29-72          | 248        | 31         | 9          | 9         | 7        | 10       | 138        | 23         | 33         | 19        | 21        | 1       | 1        | 1       | 1       | 1       | 0.19         | 0.09         | 0.08         | 0.11         | 0.1        |
| 29-73          | 262        | 37         | 6          | 9         | 5        | 5        | 172        | 24         | 28         | 10        | 10        | 1       | 1        | 1       | 1       | 1       | 0.15         | 0.07         | 0.08         | 0.06         | 0.0        |
| 29-74          | 237        | 133        | 70         | 58        | 46       | 43       | 461        | 151        | 120        | 57        | 55        | 19      | 19       | 19      | 19      | 19      | 1.01         | 0.76         | 0.64         | 0.78         | 0.9        |
| 29-75          | 275        | 26         | 9          | 8         | 6        | 8        | 122        | 29         | 32         | 18        | 19        | 1       | 1        | 1       | 1       | 1       | 0.09         | 0.06         | 0.05         | 0.07         | 0.0        |
| 29-76          | 251        | 28         | 4          | 8         | 5        | 5        | 130        | 11         | 29         | 10        | 14        | 1       | 1        | 1       | 1       | 1       | 0.15         | 0.05         | 0.07         | 0.08         | 0.0        |
| 29-77          | 264        | 32         | 10         | 16        | 7        | 7        | 144        | 39         | 56         | 22        | 25        | 1       | 1        | 1       | 1       | 1       | 0.13         | 0.10         | 0.10         | 0.10         | 0.1        |
| 29-78<br>29-79 | 277        | 25<br>250  | 9          | 8         | 6        | 6        | 116        | 29         | 32         | 18        | 17        | 1       | 1        | 1       | 1       | 1       | 0.10         | 0.06         | 0.05         | 0.07         | 0.0        |
| 29-79<br>29-80 | 185<br>194 | 250<br>135 | 134<br>111 | 118<br>56 | 59<br>30 | 62<br>29 | 985<br>552 | 426<br>349 | 382<br>189 | 111<br>80 | 111<br>75 | 23<br>7 | 21<br>15 | 19<br>7 | 17<br>7 | 25<br>7 | 3.16<br>2.09 | 2.25<br>1.89 | 2.05<br>0.89 | 2.57<br>3.41 | 2.1<br>3.1 |
| 29-80          | 216        | 45         | 13         | 17        | 7        | 8        | 203        | 57         | 70         | 15        | 25        | 1       | 1        | 1       | 1       | 1       | 0.41         | 0.14         | 0.69         | 0.23         | 0.2        |
| 29-81          | 210        | 35         | 12         | 9         | 7        | 7        | 161        | 50         | 38         | 22        | 25        | 1       | 1        | 1       | 1       | 1       | 0.35         | 0.14         | 0.17         | 0.23         | 0.2        |
| 29-82          | 187        | 158        | 63         | 59        | 25       | 27       | 665        | 214        | 195        | 48        | 57        | 9       | 9        | 9       | 9       | 9       | 2.38         | 0.10         | 0.13         | 0.10         | 1.0        |
| 29-83          | 196        | 133        | 52         | 49        | 24       | 22       | 531        | 152        | 123        | 52        | 50        | 9       | 9        | 9       | 9       | 9       | 1.75         | 0.76         | 0.80         | 1.00         | 0.8        |
| 29-85          | 218        | 89         | 63         | 57        | 18       | 18       | 338        | 195        | 183        | 26        | 26        | 7       | 9        | 9       | 9       | 9       | 0.74         | 0.70         | 0.57         | 0.45         | 0.4        |
| 29-86          | 214        | 35         | 9          | 9         | 6        | 6        | 160        | 26         | 26         | 12        | 12        | 1       | 1        | 1       | 1       | 1       | 0.43         | 0.11         | 0.11         | 0.12         | 0.1        |
| 29-87          | 190        | 130        | 55         | 61        | 22       | 18       | 552        | 181        | 192        | 37        | 29        | 9       | 9        | 9       | 9       | 7       | 1.62         | 0.80         | 0.84         | 0.12         | 0.6        |
| 29-88          | 209        | 43         | 13         | 11        | 9        | 8        | 176        | 55         | 50         | 20        | 18        | 1       | 1        | 1       | 1       | 1       | 0.44         | 0.18         | 0.15         | 0.18         | 0.0        |
| 29-89          | 203        | 410        | 515        | 62        | 1334     | 1322     | 1303       | 1485       | 188        | 2771      | 2720      | 57      | 91       | 9       | 365     | 385     | 5.38         | 7.59         | 1.29         | 27.54        | 25         |
| 29-90          | 216        | 153        | 81         | 83        | 52       | 46       | 537        | 200        | 206        | 79        | 52        | 19      | 19       | 19      | 19      | 19      | 1.53         | 0.99         | 1.04         | 0.93         | 0.9        |
| 29-91          | 192        | 134        | 56         | 57        | 20       | 18       | 568        | 182        | 176        | 30        | 24        | 9       | 9        | 9       | 9       | 7       | 1.71         | 0.96         | 0.82         | 0.76         | 0.6        |
| 29-92          | 229        | 32         | 8          | 7         | 5        | 7        | 146        | 29         | 25         | 13        | 16        | 1       | 1        | 1       | 1       | 1       | 0.22         | 0.09         | 0.02         | 0.09         | 0.1        |
| 29-93          | 205        | 255        | 112        | 104       | 61       | 49       | 964        | 312        | 292        | 117       | 64        | 25      | 21       | 21      | 23      | 23      | 2.83         | 1.51         | 1.48         | 1.53         | 1.5        |
| 29-94          | 231        | 34         | 7          | 6         | 5        | 5        | 138        | 21         | 22         | 117       | 15        | 1       | 1        | 1       | 1       | 1       | 0.19         | 0.08         | 0.08         | 0.09         | 0.0        |
| 29-95          | 194        | 521        | 325        | 83        | 1349     | 1249     | 1713       | 926        | 239        | 2857      | 2601      | 67      | 51       | 13      | 369     | 357     | 7.24         | 4.86         | 1.68         | 25.62        | 25         |
| 29-96          | 270        | 80         | 40         | 38        | 22       | 17       | 323        | 112        | 89         | 52        | 37        | 7       | 7        | 7       | 7       | 7       | 0.38         | 0.24         | 0.24         | 0.30         | 0.2        |
| 29-97          | 281        | 73         | 31         | 29        | 22       | 21       | 289        | 78         | 79         | 39        | 36        | 7       | 7        | 7       | 7       | 7       | 0.36         | 0.19         | 0.18         | 0.23         | 0.2        |
| 29-98          | 185        | 136        | 48         | 45        | 18       | 23       | 563        | 139        | 147        | 23        | 25        | 9       | 9        | 9       | 9       | 9       | 1.78         | 0.70         | 0.10         | 0.76         | 0.7        |
| 29-99          | 196        | 39         | 11         | 12        | 6        | 6        | 172        | 48         | 44         | 17        | 16        | 1       | 1        | 1       | 1       | 1       | 0.46         | 0.18         | 0.19         | 0.18         | 0.1        |
| 29-100         | 225        | 38         | 7          | 9         | 5        | 6        | 173        | 23         | 33         | 12        | 16        | 1       | 1        | 1       | 1       | 1       | 0.26         | 0.09         | 0.08         | 0.08         | 0.1        |
|                | age 1      | 86.26      | 45.48      | 30.08     | 68.7     | 66.26    | 336.3      | 132.68     | 89.04      | 142.22    | 134.34    | 7.32    | 7.84     | 5.24    | 19.48   | 19.72   | 0.86         | 0.60         | 0.39         | 1.47         | 1.4        |
|                | age 2      | 70.46      | 29.88      | 28.31     | 15.67    | 15.46    | 287.48     | 87.98      | 83.85      | 30.90     | 29.08     | 5.04    | 5.21     | 5.00    | 5.00    | 5.08    | 0.64         | 0.37         | 0.34         | 0.43         | 0.4        |

 Table 11

 Comparison of different initialization strategies w.r.t. the first feasible solution found.

| Instance       | Initial o | columns    |            |              |              | _            | o find firs  |              |              |              |              | ality gap    |              |              |            |
|----------------|-----------|------------|------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|--------------|------------|
|                |           |            |            |              |              |              | e solution   |              |              |              |              | asible sol   |              |              |            |
|                | FS        | RF         | RR         | AF           | AR           | FS           | RF           | RR           | AF           | AR           | FS           | RF           | RR           | AF           | AR         |
| 29-1           | 15        | 254        | 303        | 1238         | 1369         | 0.14         | 0.12         | 0.08         | 0.28         | 0.17         | 4.20         | 2.60         | 2.60         | 2.60         | 2.6        |
| 29-2<br>29-3   | 14<br>14  | 256        | 297<br>308 | 1398<br>1434 | 1476<br>1509 | 0.06         | 0.07         | 0.06         | 0.19         | 0.14         | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-3<br>29-4   | 15        | 267<br>271 | 319        | 1337         | 1441         | 0.06<br>0.06 | 0.12<br>0.10 | 0.12<br>0.09 | 0.37<br>0.53 | 0.27<br>0.47 | 0.49<br>8.31 | 0.00<br>7.01 | 0.00<br>7.01 | 0.00<br>2.23 | 0.0<br>2.2 |
| 29-5           | 15        | 266        | 300        | 1400         | 1473         | 0.04         | 0.08         | 0.06         | 0.32         | 0.47         | 1.11         | 1.11         | 1.11         | 0.00         | 0.0        |
| 29-6           | 14        | 258        | 301        | 1388         | 1475         | 0.06         | 0.09         | 0.10         | 0.20         | 0.16         | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-7           | 15        | 275        | 313        | 1442         | 1514         | 0.06         | 0.07         | 0.07         | 0.21         | 0.15         | 3.18         | 3.18         | 3.18         | 3.18         | 3.18       |
| 29-8           | 15        | 246        | 284        | 1361         | 1426         | 0.04         | 0.06         | 0.06         | 0.28         | 0.18         | 2.29         | 0.73         | 0.73         | 0.00         | 0.0        |
| 29-9           | 15        | 245        | 296        | 1311         | 1392         | 0.07         | 0.08         | 0.07         | 0.21         | 0.21         | 3.89         | 3.89         | 3.89         | 1.68         | 1.46       |
| 29-10          | 15        | 266        | 300        | 1399         | 1473         | 0.05         | 0.06         | 0.07         | 0.21         | 0.22         | 1.11         | 1.11         | 1.11         | 0.00         | 0.0        |
| 29-11          | 14        | 300        | 337        | 1541         | 1616         | 0.05         | 0.07         | 0.08         | 0.15         | 0.14         | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-12          | 16        | 296        | 340        | 1531         | 1613         | 0.06         | 0.06         | 0.07         | 0.18         | 0.20         | 6.84         | 5.06         | 5.06         | 0.00         | 0.0        |
| 29-13<br>29-14 | 15<br>15  | 245<br>264 | 296<br>299 | 1272<br>1404 | 1389<br>1469 | 0.05<br>0.04 | 0.32<br>0.05 | 0.39<br>0.05 | 3.90<br>0.14 | 1.58<br>0.16 | 3.41<br>8.21 | 3.41<br>8.21 | 3.41<br>8.21 | 3.41<br>8.21 | 0.3<br>5.6 |
| 29-14          | 16        | 274        | 313        | 1442         | 1516         | 0.04         | 0.03         | 0.03         | 0.14         | 0.16         | 5.48         | 5.48         | 5.48         | 4.39         | 4.3        |
| 29-16          | 14        | 317        | 362        | 1596         | 1684         | 0.07         | 0.09         | 0.09         | 0.28         | 0.21         | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-17          | 15        | 301        | 338        | 1533         | 1609         | 0.04         | 0.11         | 0.06         | 0.17         | 0.17         | 7.71         | 7.71         | 7.71         | 5.38         | 5.2        |
| 29-18          | 14        | 274        | 310        | 1439         | 1508         | 0.03         | 0.06         | 0.06         | 0.12         | 0.13         | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-19          | 15        | 257        | 305        | 1302         | 1421         | 0.04         | 0.27         | 0.87         | 5.30         | 1.70         | 3.41         | 3.41         | 3.41         | 3.41         | 0.3        |
| 29-20          | 14        | 278        | 332        | 1404         | 1546         | 0.05         | 0.09         | 0.07         | 0.22         | 0.23         | 0.85         | 0.85         | 0.85         | 0.85         | 0.8        |
| 29-21          | 15        | 277        | 314        | 1381         | 1510         | 0.07         | 0.10         | 0.10         | 2.92         | 2.66         | 6.09         | 0.11         | 0.11         | 0.00         | 0.0        |
| 29-23          | 15        | 270        | 306        | 1430         | 1497         | 0.04         | 0.06         | 0.08         | 0.15         | 0.14         | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-24          | 15        | 302        | 339        | 1483         | 1612         | 0.08         | 0.11         | 0.10         | 3.49         | 3.02         | 5.72         | 0.11         | 0.11         | 0.00         | 0.0        |
| 29-25          | 15        | 264        | 299        | 1405         | 1470         | 0.03         | 0.05         | 0.07         | 0.14         | 0.16         | 8.21         | 8.21         | 8.21         | 8.21         | 5.6        |
| 29-27          | 15<br>15  | 248<br>264 | 299        | 1319<br>1404 | 1401         | 0.05         | 0.07<br>0.06 | 0.08         | 0.21<br>0.13 | 0.21<br>0.14 | 3.89<br>8.21 | 3.89<br>8.21 | 3.89<br>8.21 | 1.68<br>8.21 | 1.4        |
| 29-28<br>29-29 |           | 452        | 299<br>484 | 2058         | 1470<br>2187 | 0.04<br>0.20 | 0.42         | 0.06         | 5.09         | 2.98         | 0.15         | 0.15         | 0.15         | 0.15         | 5.6        |
| 29-29<br>29-30 | 14<br>15  | 452        | 484<br>477 | 1957         | 2128         | 0.20         | 0.42         | 0.36         | 10.10        | 7.48         | 3.03         | 3.03         | 3.03         | 0.00         | 0.1        |
| 29-31          | 15        | 333        | 391        | 1648         | 1759         | 0.07         | 0.13         | 0.17         | 0.37         | 0.23         | 3.34         | 3.34         | 3.34         | 1.25         | 1.2        |
| 29-32          | 14        | 347        | 398        | 1769         | 1875         | 0.06         | 0.12         | 0.09         | 0.18         | 0.17         | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-33          | 14        | 471        | 487        | 2255         | 2286         | 0.07         | 0.12         | 0.13         | 0.30         | 0.26         | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-34          | 14        | 452        | 488        | 2206         | 2275         | 0.08         | 0.13         | 0.09         | 0.28         | 0.25         | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-35          | 14        | 362        | 402        | 1769         | 1858         | 0.06         | 0.11         | 0.09         | 0.30         | 0.21         | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-36          | 14        | 352        | 400        | 1792         | 1876         | 0.07         | 0.16         | 0.30         | 0.38         | 0.46         | 0.42         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-37          | 14        | 463        | 484        | 2229         | 2270         | 0.06         | 0.10         | 0.09         | 0.23         | 0.19         | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-39          | 15        | 355        | 402        | 1499         | 1667         | 0.17         | 0.21         | 0.20         | 0.52         | 0.46         | 5.48         | 4.32         | 4.32         | 1.00         | 1.0        |
| 29-40          | 14        | 466        | 488        | 2236         | 2284         | 0.06         | 0.10         | 0.09         | 0.19         | 0.22         | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-41          | 14        | 304        | 359        | 1600         | 1705         | 0.06         | 0.08         | 0.06         | 0.19         | 0.16         | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-42          | 14        | 359        | 404        | 1773         | 1872         | 0.06         | 0.12         | 0.10         | 0.21         | 0.20         | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-43          | 14        | 322        | 362        | 1642         | 1711         | 0.06         | 0.07         | 0.06         | 0.15         | 0.15         | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-44<br>29-45 | 14        | 248<br>254 | 300<br>298 | 1287<br>1236 | 1415<br>1363 | 0.07<br>0.06 | 0.37<br>0.09 | 0.27<br>0.08 | 1.20         | 1.25<br>0.14 | 0.19<br>4.20 | 0.19<br>2.60 | 0.19         | 0.19         | 0.1<br>2.6 |
| 29-45<br>29-46 | 15<br>14  | 472        | 488        | 2257         | 2288         | 0.06         | 0.03         | 0.10         | 0.13<br>0.28 | 0.14         | 0.00         | 0.00         | 2.60<br>0.00 | 2.60<br>0.00 | 0.0        |
| 29-47          | 14        | 458        | 488        | 2207         | 2287         | 0.07         | 0.09         | 0.09         | 0.19         | 0.20         | 5.08         | 5.08         | 5.08         | 5.08         | 5.0        |
| 29-48          | 14        | 340        | 396        | 1638         | 1802         | 0.05         | 0.08         | 0.09         | 0.50         | 0.50         | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-49          | 15        | 301        | 339        | 1534         | 1611         | 0.05         | 0.07         | 0.07         | 0.15         | 0.15         | 7.71         | 7.71         | 4.65         | 4.65         | 4.6        |
| 29-50          | 15        | 453        | 489        | 2042         | 2165         | 0.07         | 0.18         | 0.17         | 0.97         | 0.95         | 7.01         | 5.91         | 5.91         | 2.00         | 2.0        |
| 29-51          | 15        | 113        | 135        | 334          | 392          | 0.04         | 0.09         | 0.08         | 0.23         | 0.13         | 7.29         | 0.13         | 0.13         | 0.00         | 0.0        |
| 29-54          | 15        | 119        | 150        | 351          | 439          | 0.04         | 0.03         | 0.04         | 0.09         | 0.08         | 7.62         | 2.64         | 2.64         | 2.64         | 2.6        |
| 29-56          | 14        | 101        | 124        | 284          | 333          | 0.03         | 0.04         | 0.03         | 0.06         | 0.05         | 6.37         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-57          | 15        | 120        | 149        | 381          | 470          | 0.02         | 0.03         | 0.04         | 0.07         | 0.05         | 3.75         | 3.75         | 3.75         | 3.75         | 3.7        |
| 29-59          | 15        | 103        | 128        | 303          | 358          | 0.03         | 0.04         | 0.03         | 0.07         | 0.05         | 4.65         | 4.65         | 4.65         | 4.65         | 4.6        |
| 29-61<br>29-63 | 14        | 124<br>105 | 154        | 446<br>314   | 560          | 0.02<br>0.02 | 0.04<br>0.06 | 0.03<br>0.07 | 0.09<br>0.11 | 0.05<br>0.10 | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-63<br>29-64 | 15<br>14  | 103        | 130<br>125 | 314          | 375<br>361   | 0.02         | 0.05         | 0.07         | 0.11         | 0.10         | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-66          | 14        | 135        | 166        | 486          | 651          | 0.03         | 0.03         | 0.03         | 0.16         | 0.08         | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-67          | 15        | 127        | 157        | 454          | 567          | 0.16         | 0.04         | 0.07         | 0.09         | 0.14         | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-68          | 14        | 110        | 131        | 333          | 387          | 0.02         | 0.03         | 0.03         | 0.15         | 0.04         | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-69          | 15        | 112        | 142        | 350          | 441          | 0.03         | 0.05         | 0.07         | 0.13         | 0.11         | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-70          | 15        | 128        | 156        | 450          | 535          | 0.33         | 0.19         | 0.20         | 0.21         | 0.19         | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-71          | 15        | 121        | 150        | 376          | 469          | 0.03         | 0.04         | 0.06         | 0.16         | 0.15         | 7.19         | 0.13         | 0.13         | 0.00         | 0.0        |
| 29-74          | 15        | 124        | 158        | 379          | 512          | 0.03         | 0.04         | 0.04         | 0.08         | 0.09         | 6.22         | 1.73         | 0.04         | 0.00         | 0.0        |
| 29-75          | 14        | 107        | 128        | 326          | 374          | 0.09         | 0.06         | 0.05         | 0.07         | 0.09         | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-77          | 15        | 103        | 128        | 303          | 358          | 0.02         | 0.04         | 0.03         | 0.06         | 0.06         | 4.65         | 4.65         | 4.65         | 4.65         | 4.6        |
| 29-78          | 14        | 107        | 128        | 325          | 373          | 0.10         | 0.06         | 0.05         | 0.07         | 0.08         | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| 9-79           | 14        | 191        | 228        | 816          | 935          | 0.10         | 0.23         | 0.29         | 0.97         | 0.39         | 0.20         | 0.20         | 0.20         | 0.20         | 0.2        |
| .9-80<br>.9-81 | 15<br>15  | 180<br>143 | 216<br>178 | 692<br>524   | 839<br>686   | 0.10<br>0.05 | 0.16<br>0.03 | 0.11<br>0.04 | 2.67<br>0.13 | 2.41<br>0.14 | 3.95<br>4.44 | 0.00<br>4.44 | 0.00<br>4.44 | 0.00<br>1.92 | 0.0        |
| 29-83          | 15        | 200        | 234        | 867          | 970          | 0.03         | 0.05         | 0.04         | 0.13         | 0.14         | 3.39         | 3.39         | 3.39         | 3.39         | 3.3        |
| 29-84          | 15        | 191        | 226        | 830          | 936          | 0.03         | 0.03         | 0.04         | 0.16         | 0.13         | 0.87         | 0.87         | 0.87         | 0.87         | 0.8        |
| 29-85          | 14        | 148        | 182        | 530          | 698          | 0.03         | 0.07         | 0.05         | 0.14         | 0.03         | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-87          | 14        | 192        | 224        | 831          | 934          | 0.04         | 0.05         | 0.03         | 0.14         | 0.12         | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-89          | 15        | 176        | 217        | 772          | 897          | 0.03         | 0.03         | 0.04         | 0.79         | 0.07         | 3.60         | 3.60         | 3.60         | 3.60         | 1.3        |
| 29-90          | 15        | 146        | 181        | 477          | 613          | 0.03         | 0.04         | 0.09         | 0.11         | 0.11         | 6.07         | 6.07         | 0.04         | 0.00         | 0.0        |
| 29-91          | 14        | 193        | 226        | 832          | 936          | 0.03         | 0.05         | 0.04         | 0.08         | 0.08         | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-93          | 14        | 163        | 203        | 614          | 794          | 0.03         | 0.06         | 0.07         | 0.09         | 0.10         | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-95          | 15        | 179        | 219        | 781          | 902          | 0.04         | 0.13         | 0.25         | 0.70         | 0.40         | 3.60         | 3.60         | 3.60         | 3.60         | 1.3        |
| 29-96          | 14        | 108        | 132        | 316          | 378          | 0.03         | 0.05         | 0.05         | 0.08         | 0.08         | 0.22         | 0.22         | 0.22         | 0.22         | 0.2        |
| 29-97          | 14        | 99         | 122        | 248          | 307          | 0.17         | 0.08         | 0.08         | 0.10         | 0.11         | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| 29-98          | 14        | 203        | 234        | 873          | 972          | 0.02         | 0.04         | 0.04         | 0.09         | 0.08         | 0.00         | 0.00         | 0.00         | 0.00         | 0.0        |
| Average        | 14.56     | 245.24     | 281.18     | 1146.75      | 1241.44      | 0.06         | 0.10         | 0.11         | 0.63         | 0.46         | 2.54         | 1.83         | 1.70         | 1.25         | 1.0        |

**Table 12**Number of route changes with each initialization strategy and use of recovery procedures.

| Update re | alization interval (0, T/4 | )   |         |       |    |    | Update re | alization interval [T/4, T | (2) |         |       |    |    |
|-----------|----------------------------|-----|---------|-------|----|----|-----------|----------------------------|-----|---------|-------|----|----|
| Instance  | Recovery                   | # o | f route | chang | es |    | Instance  | Recovery                   | # 0 | f route | chang | es |    |
|           |                            | FS  | RF      | RR    | AF | AR |           |                            | FS  | RF      | AR    | AF | Al |
| 29-1      | Out-and-back route         | 2   | 2       | 2     | 1  | 1  | 29-51     | Split route                | 2   | 2       | 2     | 0  | 0  |
| 29-2      | GTSPTW                     | 0   | 0       | 0     | 0  | 0  | 29-52     | Artificial route           | -   | -       | -     | -  | -  |
| 29-3      | GTSPTW                     | 2   | 0       | 0     | 0  | 0  | 29-53     | Artificial route           | -   | -       | -     | -  | -  |
| 29-4      | Split route                | 9   | 3       | 4     | 1  | 1  | 29-54     | Out-and-back route         | 6   | 1       | 1     | 1  | 1  |
| 29-5      | Out-and-back route         | 1   | 1       | 1     | 0  | 0  | 29-55     | Artificial route           | -   | _       | -     | _  | -  |
| 29-6      | GTSPTW                     | 0   | 0       | 0     | 0  | 0  | 29-56     | Node elimination           | 4   | 0       | 0     | 0  | 0  |
| 29-7      | Out-and-back route         | 1   | 1       | 1     | 1  | 1  | 29-57     | Out-and-back route         | 1   | 1       | 1     | 1  | 1  |
| 29-8      | Out-and-back route         | 2   | 1       | 1     | 0  | 0  | 29-58     | Artificial route           | -   | -       | -     | -  | -  |
| 29-9      | Out-and-back route         | 2   | 1       | 1     | 1  | 1  | 29-59     | Out-and-back route         | 1   | 2       | 1     | 1  | 1  |
| 29-10     | Out-and-back route         | 1   | 1       | 1     | 0  | 0  | 29-60     | Artificial route           | -   | -       | -     | -  | -  |
| 29-11     | N/A                        | 0   | 0       | 0     | 0  | 0  | 29-61     | N/A                        | 0   | 0       | 0     | 0  | 0  |
| 29-12     | Node elimination           | 2   | 2       | 2     | 0  | 0  | 29-62     | Artificial route           | -   | -       | -     | -  | -  |
| 29-13     | Split route                | 5   | 3       | 2     | 2  | 2  | 29-63     | Split route                | 0   | 0       | 0     | 0  | 0  |
| 29-14     | Out-and-back route         | 2   | 2       | 1     | 1  | 1  | 29-64     | Artificial route           | 2   | 2       | 1     | 1  | 1  |
| 29-15     | Node elimination           | 6   | 3       | 3     | 1  | 1  | 29-65     | Artificial route           | -   | -       | -     | -  | -  |
| 29-16     | GTSPTW                     | 0   | 0       | 0     | 0  | 0  | 29-66     | GTSPTW                     | 0   | 0       | 0     | 0  | 0  |
| 29-17     | Out-and-back route         | 2   | 2       | 1     | 1  | 1  | 29-67     | Artificial route           | 2   | 1       | 1     | 1  | 1  |
| 29-18     | N/A                        | 0   | 0       | 0     | 0  | 0  | 29-68     | N/A                        | 0   | 0       | 0     | 0  | 0  |
| 29-19     | Split route                | 5   | 3       | 3     | 2  | 2  | 29-69     | Split route                | 0   | 0       | 0     | 0  | 0  |
| 29-20     | GTSPTW                     | 2   | 1       | 1     | 1  | 1  | 29-70     | Artificial route           | 1   | 1       | 1     | 1  | 1  |
| 29-21     | Split route                | 2   | 2       | 2     | 0  | 0  | 29-71     | Split route                | 2   | 2       | 2     | 0  | 0  |
| 29-22     | Artificial route           | -   | -       | -     | -  | -  | 29-72     | Artificial route           | -   | -       | -     | -  | _  |
| 29-23     | Split route                | 0   | 0       | 0     | 0  | 0  | 29-73     | Artificial route           | -   | -       | _     | -  | _  |
| 29-24     | Split route                | 2   | 2       | 2     | 0  | 0  | 29-74     | Out-and-back route         | 2   | 1       | 1     | 0  | 0  |
| 29-25     | Out-and-back route         | 2   | 2       | 1     | 1  | 1  | 29-75     | Artificial route           | 2   | 2       | 1     | 1  | 1  |
| 29-26     | Artificial route           | -   | -       | -     | -  | -  | 29-76     | Artificial route           | -   | -       | -     | -  | -  |
| 29-27     | Out-and-back route         | 1   | 1       | 1     | 1  | 1  | 29-77     | Out-and-back route         | 1   | 2       | 1     | 1  | 1  |
| 29-28     | Out-and-back route         | 2   | 2       | 1     | 1  | 1  | 29-78     | Artificial route           | 2   | 2       | 1     | 1  | 1  |
| 29-29     | GTSPTW                     | 3   | 2       | 2     | 1  | 1  | 29-79     | GTSPTW                     | 2   | 2       | 2     | 1  | 1  |
| 29-30     | Split route                | 2   | 1       | 1     | 0  | 0  | 29-80     | Out-and-back route         | 1   | 0       | 0     | 0  | 0  |
| 29-31     | Out-and-back route         | 1   | 1       | 1     | 1  | 1  | 29-81     | Out-and-back route         | 1   | 1       | 1     | 1  | 1  |
| 29-32     | GTSPTW                     | 0   | 0       | 0     | 0  | 0  | 29-82     | Artificial route           | _   | _       | _     | -  | _  |
| 29-33     | N/A                        | 0   | 0       | 0     | 0  | 0  | 29-83     | Out-and-back route         | 1   | 1       | 1     | 1  | 1  |
| 29-34     | GTSPTW                     | 0   | 0       | 0     | 0  | 0  | 29-84     | Node elimination           | 1   | 1       | 1     | 1  | 1  |
| 29-35     | GTSPTW                     | 0   | 0       | 0     | 0  | 0  | 29-85     | GTSPTW                     | 0   | 0       | 0     | 0  | 0  |
| 29-36     | GTSPTW                     | 2   | 0       | 0     | 0  | 0  | 29-86     | Artificial route           | _   | _       | _     | _  | _  |
| 29-37     | N/A                        | 0   | 0       | 0     | 0  | 0  | 29-87     | N/A                        | 0   | 0       | 0     | 0  | 0  |
| 29-38     | Artificial route           | -   | _       | _     | _  | _  | 29-88     | Artificial route           | -   | _       | _     | _  | _  |
| 29-39     | Split route                | 2   | 2       | 2     | 1  | 1  | 29-89     | Split route                | 4   | 3       | 2     | 2  | 1  |
| 29-40     | N/A                        | 0   | 0       | 0     | 0  | 0  | 29-90     | Out-and-back route         | 2   | 1       | 1     | 0  | 0  |
| 29-41     | GTSPTW                     | 0   | 0       | 0     | 0  | 0  | 29-91     | N/A                        | 0   | 0       | 0     | 0  | 0  |
| 29-42     | GTSPTW                     | 0   | 0       | 0     | 0  | 0  | 29-92     | Artificial route           | _   | _       | _     | _  | _  |
| 29-43     | N/A                        | 0   | 0       | 0     | 0  | 0  | 29-93     | GTSPTW                     | 0   | 0       | 0     | 0  | 0  |
| 29-44     | GTSPTW                     | 2   | 2       | 2     | 1  | 1  | 29-94     | Artificial route           | _   | _       | _     | _  | _  |
| 29-45     | Out-and-back route         | 2   | 2       | 2     | 1  | 1  | 29-95     | Split route                | 4   | 3       | 2     | 2  | 1  |
| 29-46     | N/A                        | 0   | 0       | 0     | 0  | 0  | 29-96     | GTSPTW                     | 2   | 2       | 2     | 1  | 1  |
| 29-47     | GTSPTW                     | 4   | 4       | 4     | 3  | 2  | 29-97     | Artificial route           | 4   | 2       | 2     | 0  | 0  |
| 29-48     | GTSPTW                     | 0   | 0       | 0     | 0  | 0  | 29-98     | N/A                        | 0   | 0       | 0     | 0  | 0  |
| 29-49     | Out-and-back route         | 2   | 2       | 1     | 1  | 1  | 29-99     | Artificial route           | _   | _       | _     | _  | _  |
| 29-50     | Split route                | 8   | 4       | 5     | 1  | 1  | 29-100    | Artificial route           | _   | _       |       | _  | _  |

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