

School on Column Generation: *Applications*

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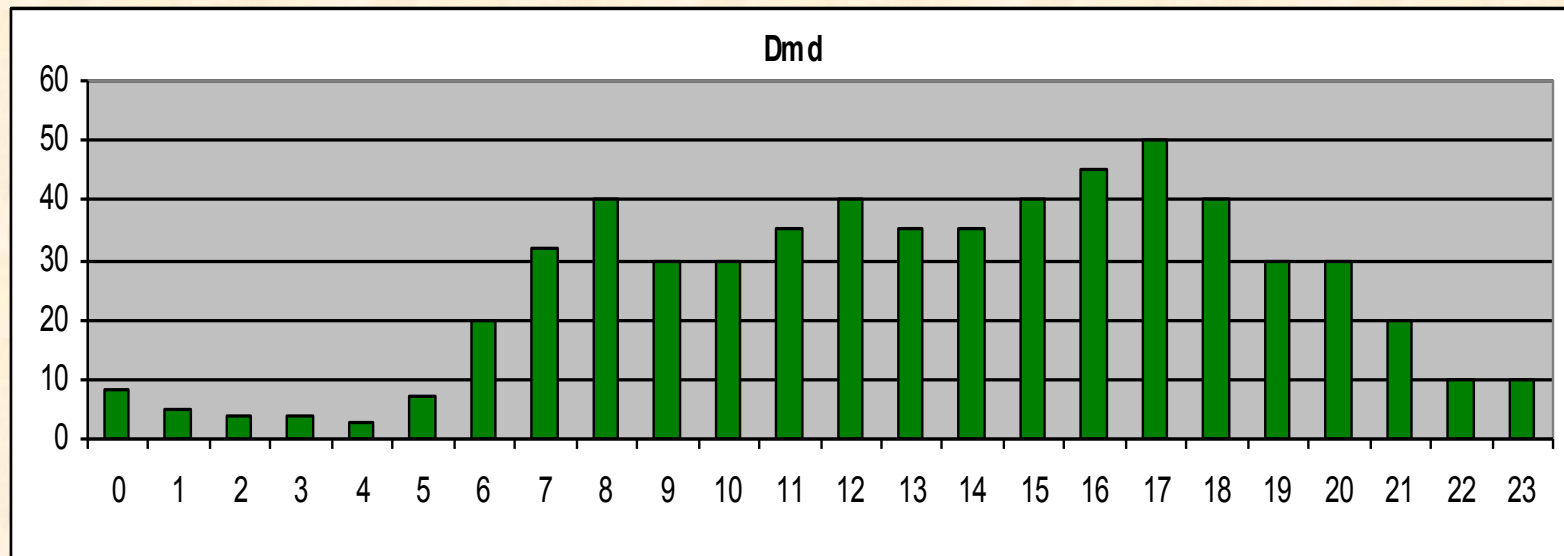
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What is the relationship between *La Commission scolaire des Chênes de Drummondville*, UPS, Tokyo Metro Co., NAV Canada, Mount Sinai Hospital (Toronto), La Société des Casinos du Québec, Bombardier Flexjet, Autoroutes de France, and Wal-Mart?

A SIMPLE SCHEDULING PROBLEM

- Goal : Find work schedules for a set of people.
- Each person works 6 consecutive hours and can start at the beginning of any hour.
- Data : demand curve per hour.



SIMPLE SCHEDULING PATTERNS

	0	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	offer		dmd	
0	1																			1	1	1	1	1	0	≥	8	
1	1	1																			1	1	1	1	0	≥	5	
2	1	1	1																			1	1	1	0	≥	4	
3	1	1	1	1																			1	1	0	≥	4	
4	1	1	1	1	1																			1	0	≥	3	
5	1	1	1	1	1	1																			0	≥	7	
6		1	1	1	1	1	1																		0	≥	20	
7			1	1	1	1	1	1																	0	≥	32	
8				1	1	1	1	1	1																0	≥	40	
9					1	1	1	1	1	1															0	≥	30	
10						1	1	1	1	1	1														0	≥	30	
11							1	1	1	1	1	1													0	≥	35	
12								1	1	1	1	1	1												0	≥	40	
13									1	1	1	1	1	1											0	≥	35	
14										1	1	1	1	1	1										0	≥	35	
15											1	1	1	1	1	1									0	≥	40	
16												1	1	1	1	1	1								0	≥	45	
17													1	1	1	1	1	1							0	≥	50	
18														1	1	1	1	1	1						0	≥	40	
19															1	1	1	1	1	1					0	≥	30	
20																1	1	1	1	1	1				0	≥	30	
21																	1	1	1	1	1	1			0	≥	20	
22																		1	1	1	1	1	1		0	≥	10	
23																				1	1	1	1	1	1	0	≥	10

VARIOUS SCHEDULING PROBLEMS

- Minimum number of persons
- Minimum cost

- Split duties : 6 on 7 hrs
 - 3hrs, 1hr lunch, 3hrs
 - Fractional solution
 - Large branch & bound tree (very difficult !)
 - Rounding cut

SPLIT PATTERNS

	0	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	offer		dmd
0	1																		1	1	1		1	1	8	≥	8
1	1	1																		1	1	1		1	5	≥	5
2	1	1	1																		1	1	1		6	≥	4
3		1	1	1																		1	1	1	17	≥	4
4	1		1	1	1																		1	1	20	≥	3
5	1	1		1	1	1																		1	17	≥	7
6	1	1	1		1	1	1																		23	≥	20
7		1	1	1		1	1	1																	32	≥	32
8			1	1	1		1	1	1																40	≥	40
9				1	1	1		1	1	1															30	≥	30
10					1	1	1		1	1	1														30	≥	30
11						1	1	1		1	1	1													35	≥	35
12							1	1	1		1	1	1												42	≥	40
13								1	1	1		1	1	1											44	≥	35
14									1	1	1		1	1	1										35	≥	35
15										1	1	1		1	1	1									40	≥	40
16											1	1	1		1	1	1								45	≥	45
17												1	1	1		1	1	1							50	≥	50
18													1	1	1		1	1	1						40	≥	40
19														1	1	1		1	1	1					30	≥	30
20															1	1	1		1	1	1				31	≥	30
21																1	1	1		1	1	1			24	≥	20
22																	1	1	1		1	1	1		18	≥	10
23																		1	1	1		1	1	1	10	≥	10

VARIOUS SCHEDULING PROBLEMS

- Split duties : 7 on 8 hrs
 - 3hrs, 1hr lunch, 4hrs or 4hrs, 1hr lunch, 3hrs
 - 48 variables
- Additional am & pm breaks (15 minutes)
 - More constraints

VARIOUS SPLIT PATTERNS

48 Variables

	0a	0b	1a	1b	...		offer		dmd
0	1	1						≥	8
1	1	1	1	1				≥	5
2	1	1	1	1				≥	4
3		1	1	1				≥	4
4	1			1				≥	3
5	1	1	1					≥	7
6	1	1	1	1				≥	20
7	1	1	1	1				≥	32
8			1	1				≥	40
9								≥	30
10								≥	30
11								≥	35
12								≥	40
13								≥	35
14								≥	35
15								≥	40
16								≥	45
17								≥	50
18								≥	40
19								≥	30
20								≥	30
21								≥	20
22								≥	10
23								≥	10

AIRLINE APPLICATIONS

- Replace **time periods to be covered**,
each by a certain number of people by

flights to be covered,
each by a single aircraft

or

each by a certain number of pilots
each by a certain number of flight attendants

...

AIRLINE APPLICATIONS: AIRCRAFT PATTERNS

Possible aircraft routes

[illegible]

AIRLINE APPLICATIONS: PILOT PATTERNS

Possible pilot schedules

[illegible]

AIRLINE APPLICATIONS: FLIGHT ATTENDANT PATTERNS

Possible flight attendant schedules

<i>Flights</i>					
1	1	...			12
2		1			4
3	1				10
...					...
		1			
	1	1			
		1			
	1	1			
	1				
	1				
		1			
		1			
	1				
865					10
866					8

RAIL APPLICATIONS

- Replace **time periods to be covered,**
each by a certain number of people by
trains to be covered,
each by a certain number of locomotives

RAIL APPLICATIONS: LOCOMOTIVE PATTERNS

Possible locomotive routes



GENERAL STRUCTURE

- Replace **time periods to be covered,**
each by a certain number of people by

tasks to be performed,

each by a certain number of vehicles or crews

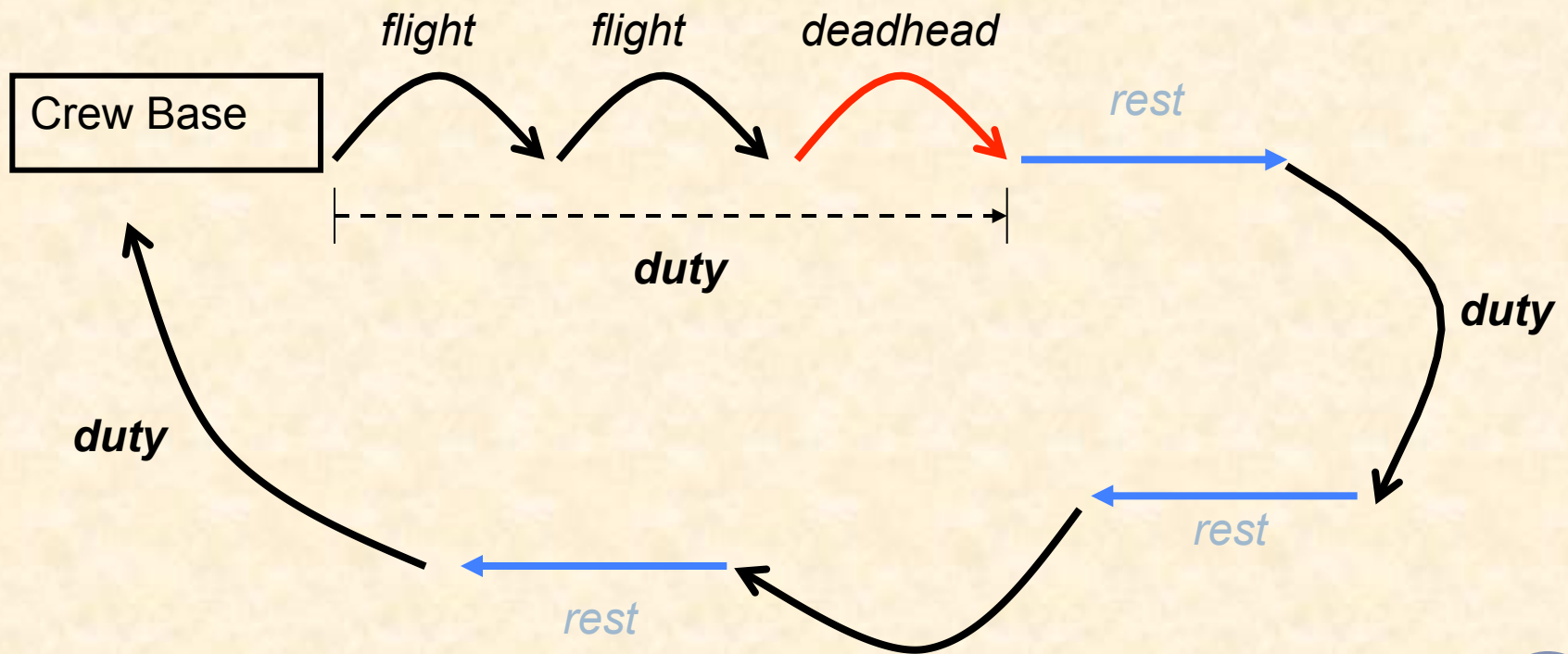
GENERAL STRUCTURE

- Each column provides a feasible pattern, represented by a set of 0/1 values, that is, uncovered and covered tasks.
- **Patterns** are given by **paths on time space networks**.

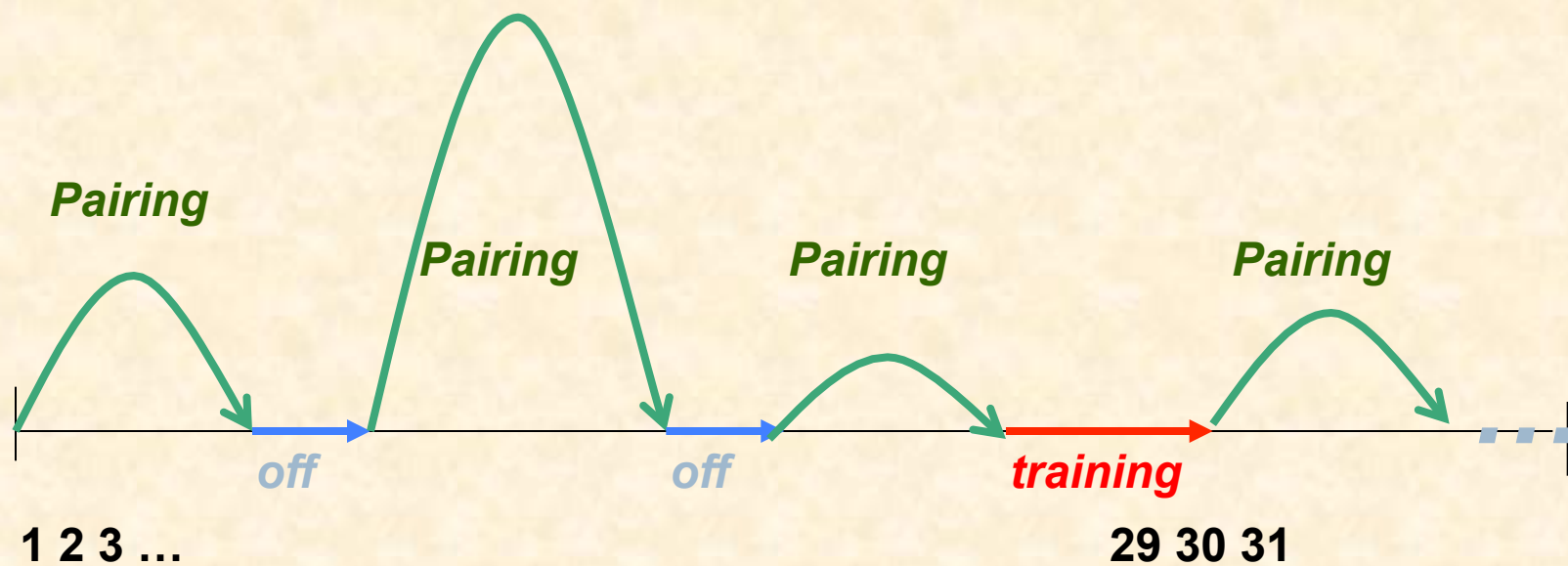
PROBLEM STRUCTURE

- Time-Space Networks
- Local (*Path*) Restrictions
- Covering of a Set of Tasks
- Schedule Composition
- **Non Linear Cost Functions**

AIRLINE CREW SCHEDULING: PILOT PAIRINGS



MONTHLY SCHEDULES: MONTHLY ROSTERING



AIRLINE OPTIMIZATION

DIVIDED IN 3 STEPS

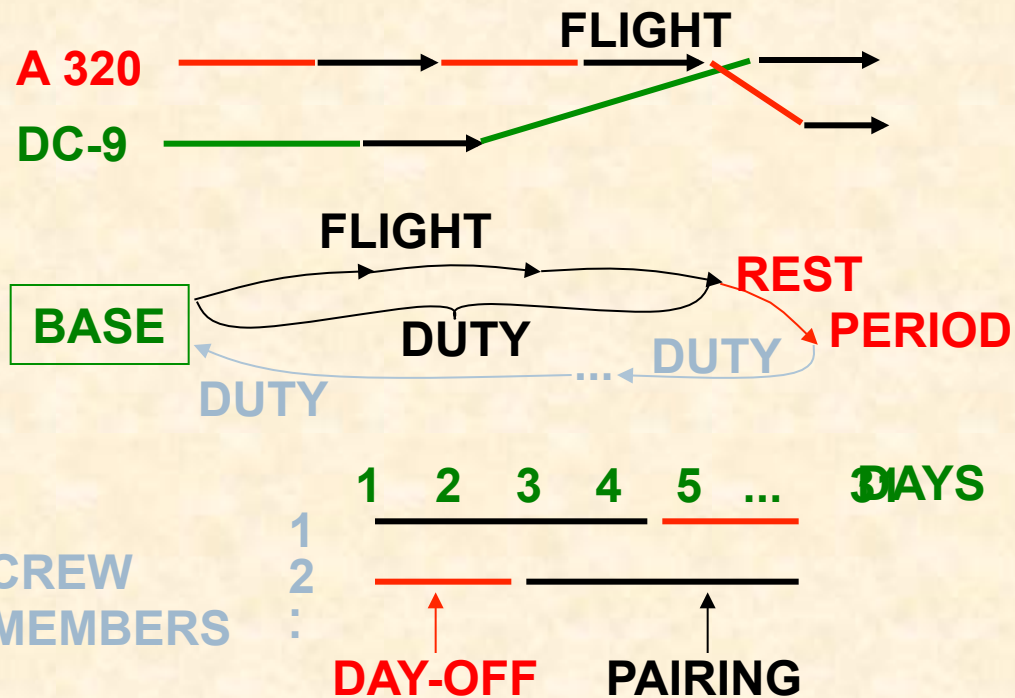
FLIGHTS

AIRCRAFT

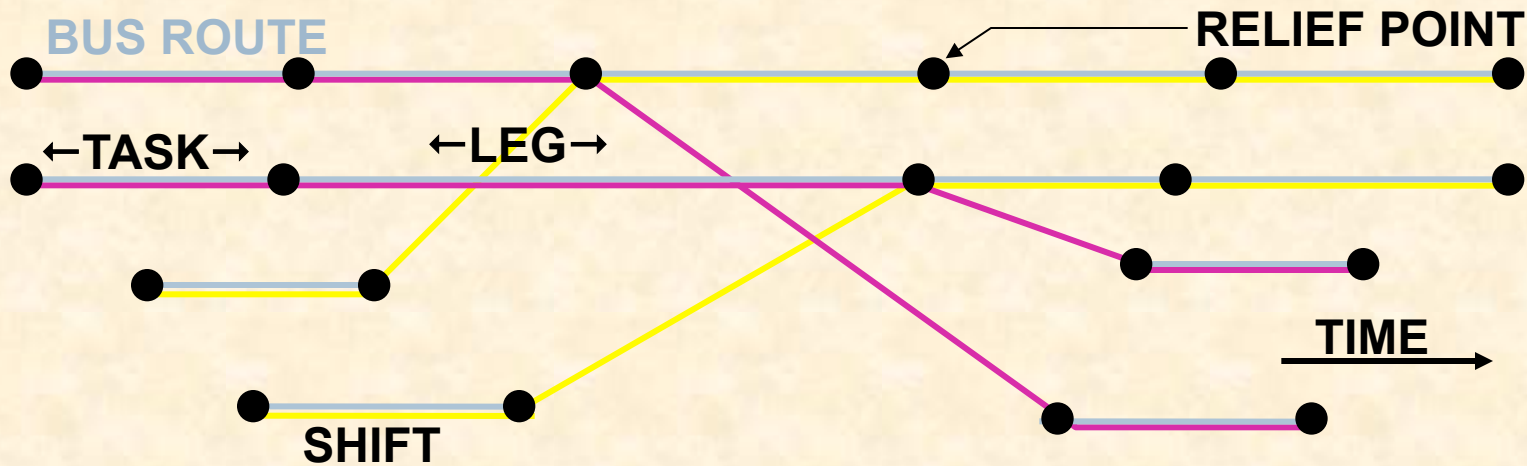
CREW
PAIRINGS

ROSTERING

MTL → TOR
7:00 8:00
8:00 9:00



BUS DRIVER SCHEDULING



WORK SHIFT CONSTRAINTS

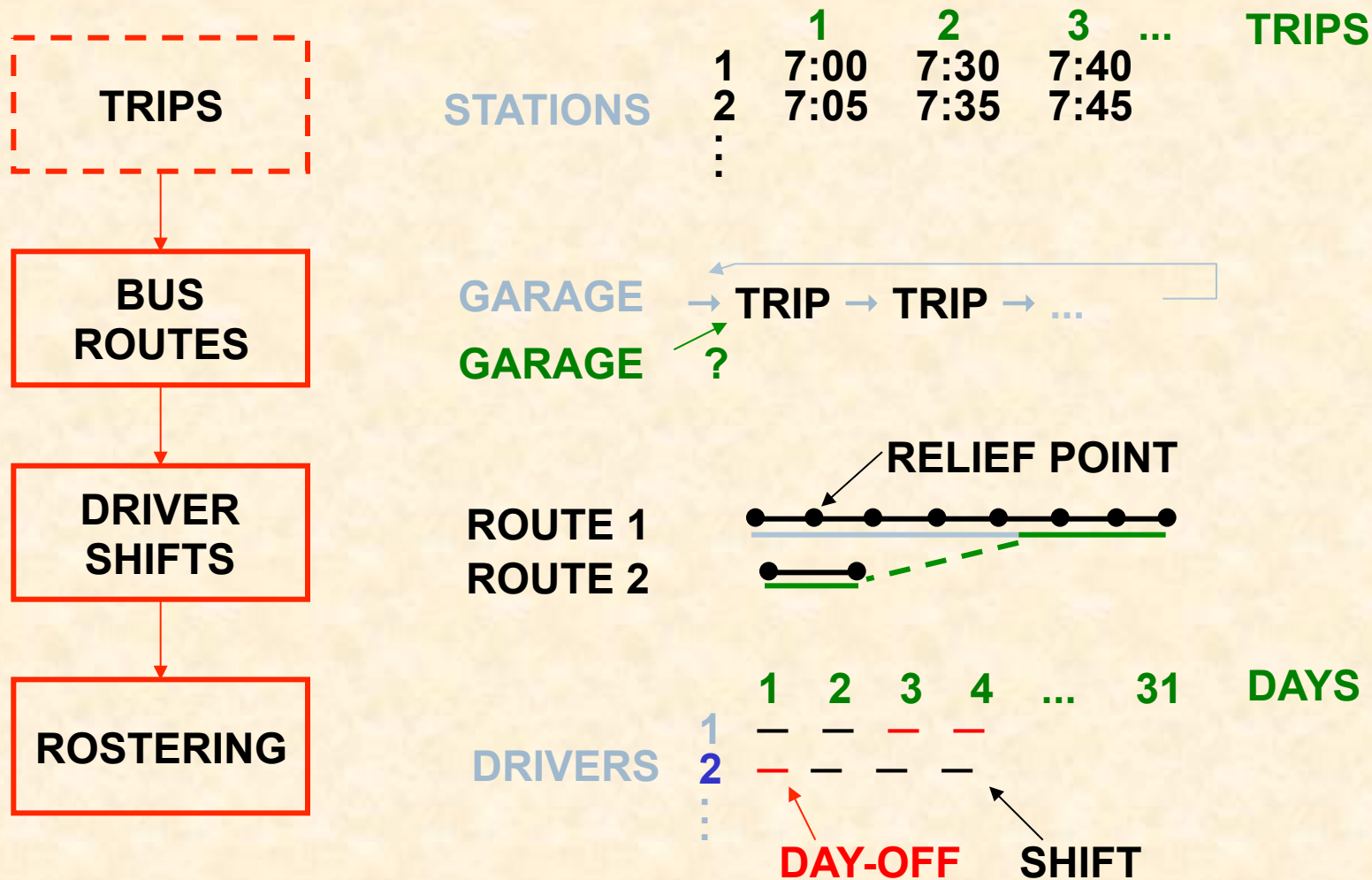
MAX 8 HOURS
MIN 6 HOURS
1 HOUR LUNCH TIME
...

GLOBAL CONSTRAINTS

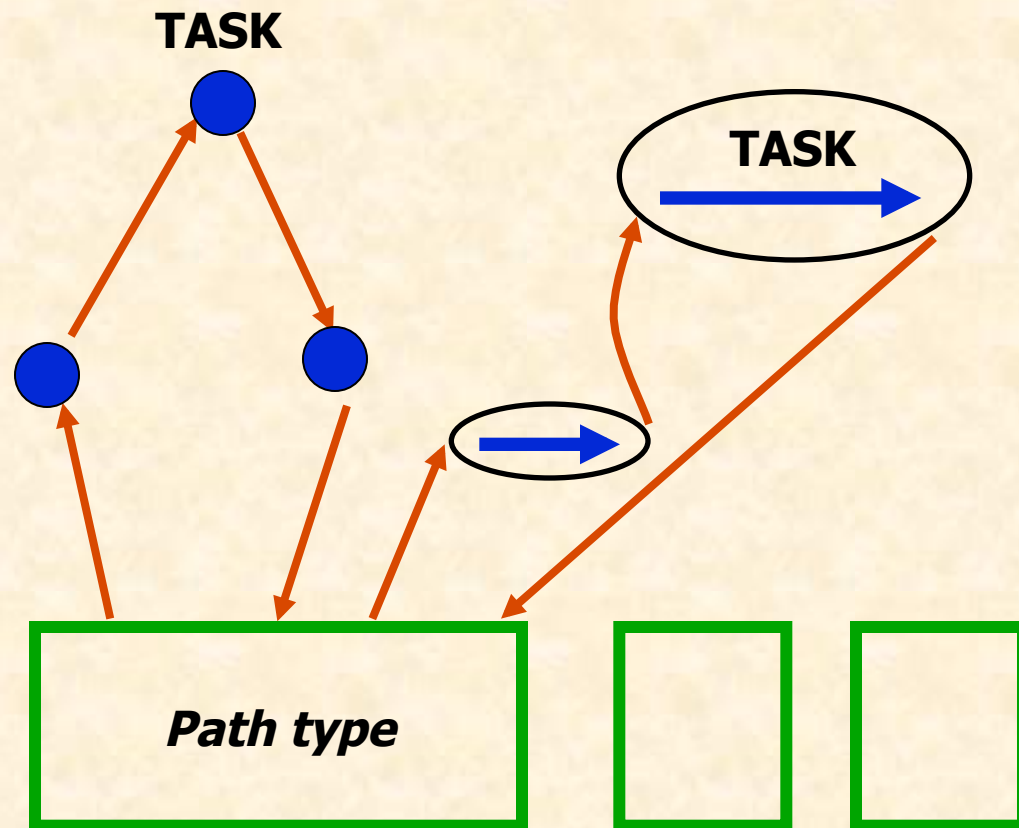
80% OF SHIFTS \geq 7 HOURS

BUS DRIVER OPTIMIZATION

DIVIDED IN 3 STEPS



A GENERIC PROBLEM



- **COVER AT MINIMUM COST**
- **A SET OF TASKS**
- **WITH FEASIBLE PATHS**

VARIOUS EXAMPLES

	<i>TASKS</i>	<i>PATHS</i>
<i>URBAN BUS</i> BUS ROUTING DRIVER SCHEDULING ROSTERING	BUS TRIPS TRIP SEGMENTS SHIFTS	ROUTES SHIFTS ROSTERS
<i>AIRLINE</i> AIRCRAFT ROUTING CREW PAIRING MONTHLY BLOCKS	FLIGHTS FLIGHTS PAIRINGS	ROUTES PAIRINGS BLOCKS
<i>RAIL</i> ROUTING of LOCOMOTIVES	TRAINS	ROUTES
<i>PRODUCTION</i> JOB-SHOP	OPERATIONS	SEQUENCES ON A MACHINE

SOME ELEMENTS OF CREW PAIRING PROBLEMS

- Task *Flights*
- Types *# Bases x 7 (implicit pairing duration)*
- Paths *Pairings*
- Networks
 - Arcs *Duties; Night rests; Connections*
 - Resources *Min rest time; Max worked time;...*
- Global Constraints *Max credit/base;
Max/Min of pairing types*
- **Cost Function**
$$\text{Min} \sum_{\text{Pairings}} \max \left\{ \frac{\text{duration}}{3.5}, \sum_{\text{Duties}} \max \{4, \text{credits}\} \right\}$$

SOME ELEMENTS OF MONTHLY ROSTERING PROBLEMS

- Task *Pairing*
- Types *# Crew members*
- Paths *Blocks*
- Networks
 - Arcs *Pairings; Rests; Trainings; ...*
 - Resources *Max credits; no. days off;
Days off patterns;...*
- Global Constraints *Max/Min of block types*
- **Cost Function** *Min Uncovered Tasks;
Balance workload*

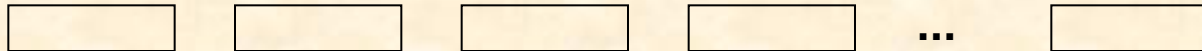
SOME ELEMENTS OF PREFERENTIAL BIDDING PROBLEMS

- Task *Pairing*
- Types *# Crew members*
- Paths *Blocks*
- Networks
 - Arcs *Pairings; Rests; Trainings; ...*
 - Resource *Max credits; no. days off;
Days off patterns 8/24 rule;...*
- Global Constraints *Max/Min of block types*
- **Cost Function** *Max Satisfaction Scores
in Seniority Order*

PROBLEM STRUCTURE

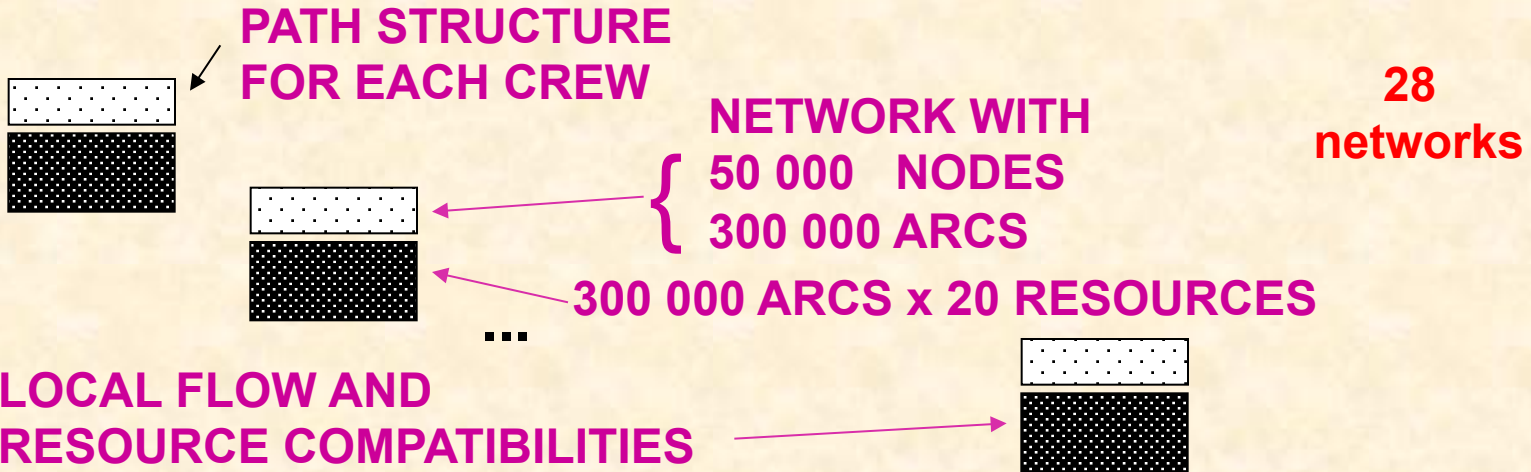
(CREW PAIRING: 1000 FLIGHTS)

SEPARABLE CREW COST FUNCTIONS



COVERING OF EACH FLIGHT (*Tasks*) **1000**

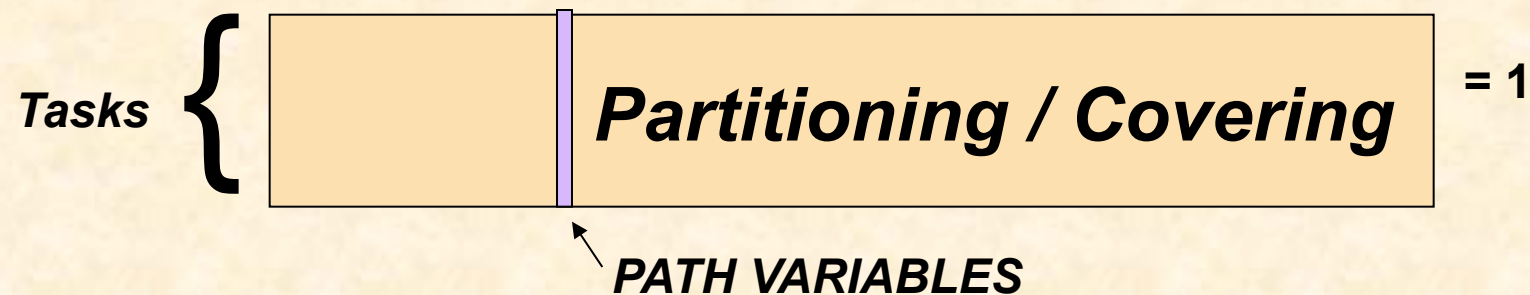
SET OF GLOBAL CONSTRAINTS **10**



300 000 ARC VARIABLES

BINARY FLOWS

DANTZIG-WOLFE REFORMULATION



- **ADVANTAGES**

- Simpler and fewer constraints
- Complex costs can be easily pre-computed

- **DIFFICULTIES**

- Astronomical number of path variables !!!

COLUMN GENERATION OF VARIABLES ... AS NEEDED

Master Problem

- Tasks Covering
- Global Constraints

Sub-Problems

- Path Structure
- Local Feasibility by Using Resource Variables

SUBPROBLEM: CONSTRAINED SHORTEST PATH

MIN REDUCED COST

$$\text{MIN } \sum_{\text{PAIRINGS}} \text{MAX} \left(\frac{\text{Pairing Duration}}{3.5}, \sum_{\text{DAYS}} \text{MAX} (4, \text{Credits}) \right) - \text{Dual Costs}$$

S.T. - PATH STRUCTURE

- DAY DURATION ≤ 12 HOURS
- WORK TIME / DAY ≤ 8 HOURS
- WORK TIME / PAIRING $\leq \text{MAX}$
- NIGHT REST $\geq \text{MIN}$
- ...

10 TO 20
RESOURCES

Linear Master Problem

		COSTS																			
		39	43	42	40	38	38	...	43	44	34	41	34	33	38	58	41				
TASKS	1	1						...	1			1				1		...	=	1	
	2		1	1			1	...		1	1		1		1		1		...	=	1
	3	1	1		1			...	1			1		1		1		...	=	1	
	4		1	1		1	1	...		1	1			1	1	1		...	=	1	
	5			1		1		...	1	1			1				1		...	=	1
	6			1	1		1	...				1			1	1	1		...	=	1
	7				1			...	1		1		1						...	=	1
	8	1	1			1		...		1				1		1	1		...	=	1
	9					1	1	...	1			1	1		1	1			...	=	1
	10	1	1		1			...		1	1					1			...	=	1
		13	17	15	11	13	14	25		
									...	12	18	13	12	9	10	14	24	13	...	≤	40
		1	1	1	1	1	1	≤ 2		
									...	1	1	1	1	1	1	1	1	1	...	≤	4

SUCCESSFUL APPLICATIONS

- **Vehicle Routing with Time Windows**
- **Dial-a-Ride for Physically Disabled Persons**
- **Urban Transit Crew Scheduling**
- **Multiple Depot Vehicle Scheduling**
- **Aircraft Routing**
- **Crew Pairing**
- **Crew Rostering (Pilots & Flight Attendants)**
- **Locomotive and Car Assignment**

CREW PAIRING **AIR CANADA**

FLIGHT ATTENDANTS

DC-9 + A 320

<i>5 BASES</i>	<i>FLIGHTS</i>	<i>% FAT</i>
DAILY	430	0.47
WEEKLY	2425	1.39
MONTHLY	11914	2.03

Air Canada solution vs. Savings : 7.8 % → 2.03 %

TRANSAT, CAN. REGIONAL, NORTHWEST, U.P.S., DELTA, SWISSAIR, FEDEX

CREW ROSTERING **AIR FRANCE**

Flight Attendants

	ORLY	CDG
PAIRINGS	454*7	3000*5
PERSONS	240	840
SAVINGS	7.4%	7.6%

A. C., TRANSAT, CAN. REGIONAL, TWA, DELTA, SWISSAIR, AMERICA WEST

FLEET ASSIGNMENT & AIRCRAFT ROUTING

AIR CANADA

91 AIRCRAFT, 9 TYPES, 33 STATIONS

SAVINGS	3.8 %	8.9 %	13.9 %
TWs	± 10 MIN	± 20 MIN	± 30 MIN

FLEET REDUCTION
WITH TIME WINDOWS ON FLIGHT SCHEDULE

AIRCRAFT ROUTING & SCHEDULING

CANADIAN ARMY (C-130)

WEST CHALLENGE (19 city-pairs)

- 750 soldiers and equipment
- MAX 65 soldiers per flight

	FLIGHT TIME	NUMBER OF AIRCRAFT
Manual solution	59 HRS	4
GENCOL Optimizer	39 HRS	3
SAVINGS	20 HRS (34 %)	1 (33 %)

SUBWAY DRIVER TOKYO

2000 – 3000 bus segments

One- or two-day shifts

Collective agreement rules

SAVINGS \approx 15 %

GIRO contract > 1.5M \$US (in 1993)

Stockholm, Helsinki, Singapore, Barcelona, New York, Chicago... 250 cities

LOCOMOTIVES **CANADIAN NATIONAL**

WEEKLY PROBLEM

2000 Trains

26 Locomotive types

Maintenance constraints

Minimal demand for each train : no. of locos & hp

SAVINGS : 100 locos over 1090 (9.17 %)

GENCOL R&D

School Busing
Dial-A-Ride
Bus Drivers
Airline Crew Scheduling
Vehicle Routing
Crew Rostering
Locomotive Assignment
Fleet Assignment
Preferential Bidding

1981

Integer Programming Column Generation



GENCOL R&D

Locomotives & Cars

Buses & Drivers

Aircraft & Crews

Crew Recovery

1997 2-Level Structures

Flexjet Fractional Raised the Bar

Bombardier Flexjet Aircraft Fractional Ownership Operations

**Flight Scheduling
& Fleet Assignment
& Aircraft Routing
& Crew Scheduling**

2000 A 4-Level Integrated Structure

WHAT IS THE RELATIONSHIP BETWEEN ...?

- *Commission scolaire des Chênes de Drummondville*
- *UPS*
- *Tokyo Metro Co.*
- *NAV Canada*
- *Mount Sinai Hospital (Toronto)*
- *Casinos du Québec (Montréal, Charlevoix, Lac-Leamy)*
- *Bombardier Flexjet*
- *Autoroutes de France*
- *Wal-Mart*
- ...

VEHICLE ROUTING & CREW SCHEDULING SOLVED BY GENCOL



TWO ADDITIONAL SET PARTITIONING APPLICATIONS

- 1. MBA Teams**
- 2. A Secret Ballot Problem**

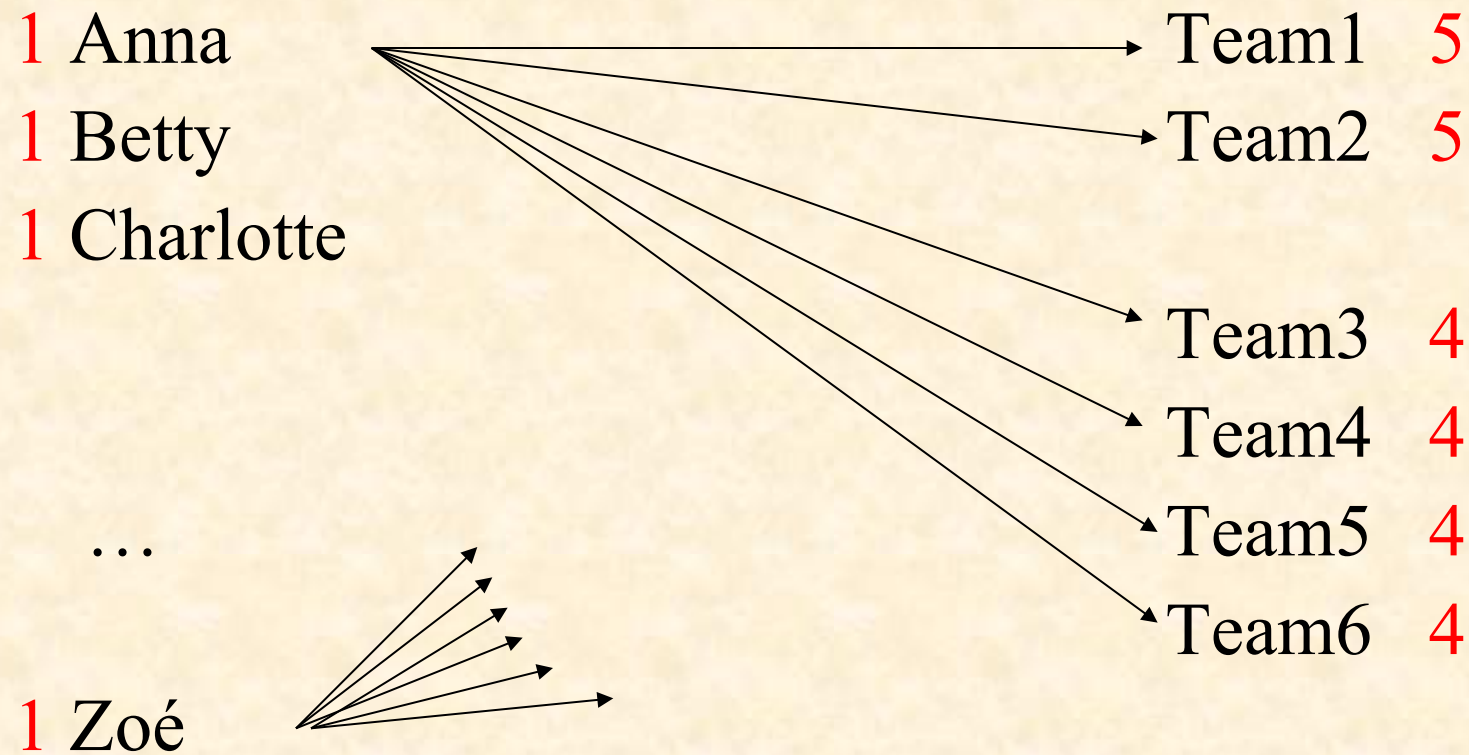


1. MBA TEAMS

- 26 persons to form teams of 4 or 5 persons.
- 4 teams of 4 and 2 teams of 5
- *A Transportation Prob. Constraint Structure*



TRANSPORTATION CONSTRAINTS



MBA TEAMS: QUADRATIC OBJECTIVE FUNCTION

$$\min \sum_{teams} \text{dist}(\text{team}, \text{target})$$

- Target vector
 - Average (proportion) of attributes within the **class group**
- Team vector
 - Average (proportion) of attributes within the **team**

- **Attributes**
 - *Male/Female*
 - *Scientist*
 - *Country*
 - *IQ*
 - *etc.*

MBA TEAMS

- Some integrality difficulties in solving this *quadratic* transportation problem.
- Moreover, assume 70% males
=> 2.8 in team of 4; 3.5 in team of 5
 2 and 3 are acceptable; 3 and 4 are acceptable
- **Solution procedure**
 - complete enumeration of all acceptable team patterns
 - **cost easily computed a priori.**



MBA TEAM PATTERNS

Acceptable team patterns of 4 and 5 people

	cost 1								cost 2...							=	
people																=	
1	1 ...															=	1
2																=	1
3	1 1								1							=	1
...									1							=	1
									1							=	1
	1 1								1							=	1
									1							=	1
									1							=	1
									1							=	1
									1							=	1
									1							=	1
									1							=	1
									1							=	1
									1							=	1
									1							=	1
									1							=	1
									1							=	1
									1							=	1
									1							=	1
									1							=	1
25	1															=	1
26																=	1
Five	1 1 1 1 ... 1 1 1															=	2
Four									1 1 1 1 ... 1 1							=	4

2. A SECRET BALLOT PROBLEM:

CAN YOU DECODE THE VOTE?

	p_i	a	b	c	d	e	f
1	14.3%						
2	13.2%						
3	12.4%						
4	8.4%						
5	7.8%						
6	6.2%						
7	5.7%						
8	5.5%						
9	4.5%						
10	4.2%						
11	3.6%						
12	3.1%						
13	2.7%						
14	2.4%						
15	1.5%						
16	1.4%						
17	1.3%						
18	1.1%						
19	0.4%						
20	0.3%						
		35.9%	11.1%	17.4%	17.3%	13.8%	4.5%
		V_j					



		a	b	c	d	e	f	
1	14.3%	1						1
2	13.2%	1						1
3	12.4%				1			1
4	8.4%			1				1
5	7.8%					1		1
6	6.2%		1					1
7	5.7%	1						1
8	5.5%			1				1
9	4.5%				1			1
10	4.2%					1		1
11	3.6%		1					1
12	3.1%						1	1
13	2.7%	1						1
14	2.4%			1				1
15	1.5%					1		1
16	1.4%						1	1
17	1.3%		1					1
18	1.1%			1				1
19	0.4%				1			1
20	0.3%					1		1
		35.9%	11.1%	17.4%	17.3%	13.8%	4.5%	

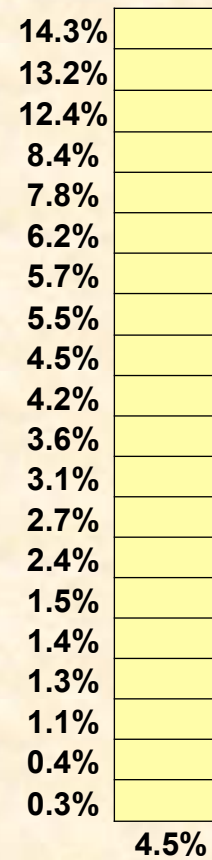
SOLUTION PROCEDURE

- An infinite number of *fractional* solutions
- $4.5\% = 0.1 * 14.3\% + 0.23257576 * 13.2\%$
etc.
- A very limited number of *integer* solutions
 - 4.5% : 10 combinations
 - 35.9% : 12 combinations

Full enumeration and Set Partitioning Formulation



WHO CAN HAVE VOTED FOR CANDIDATE *f*?

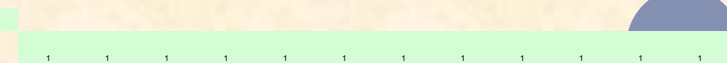
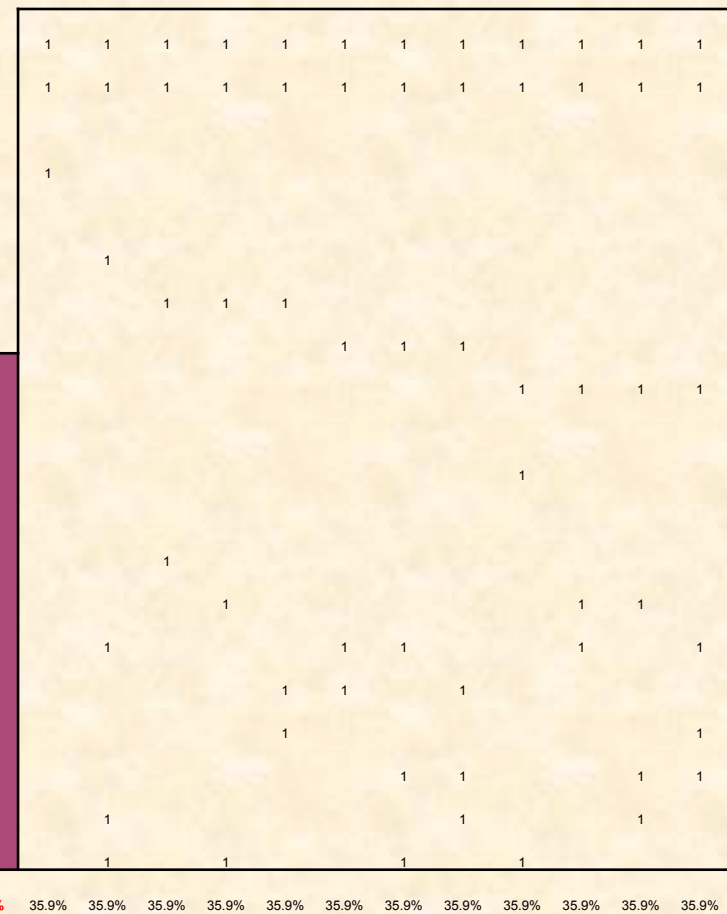
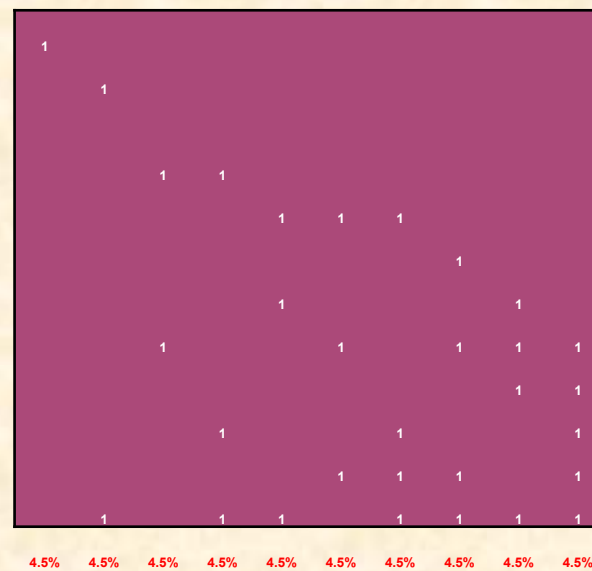
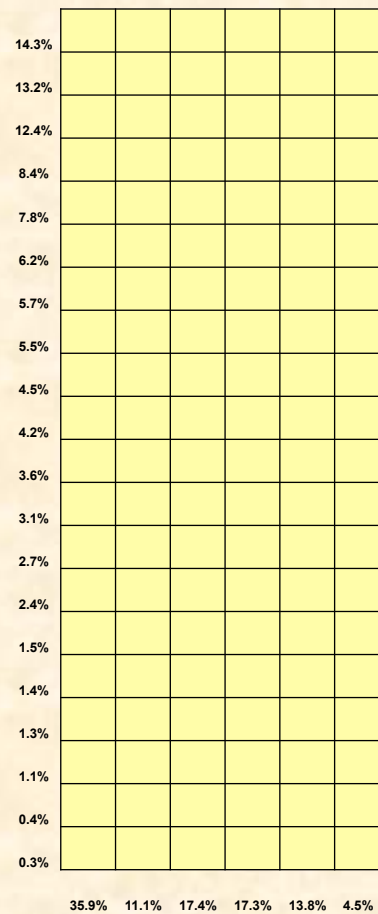


ONLY 10 PATTERNS FOR CANDIDATE *f*

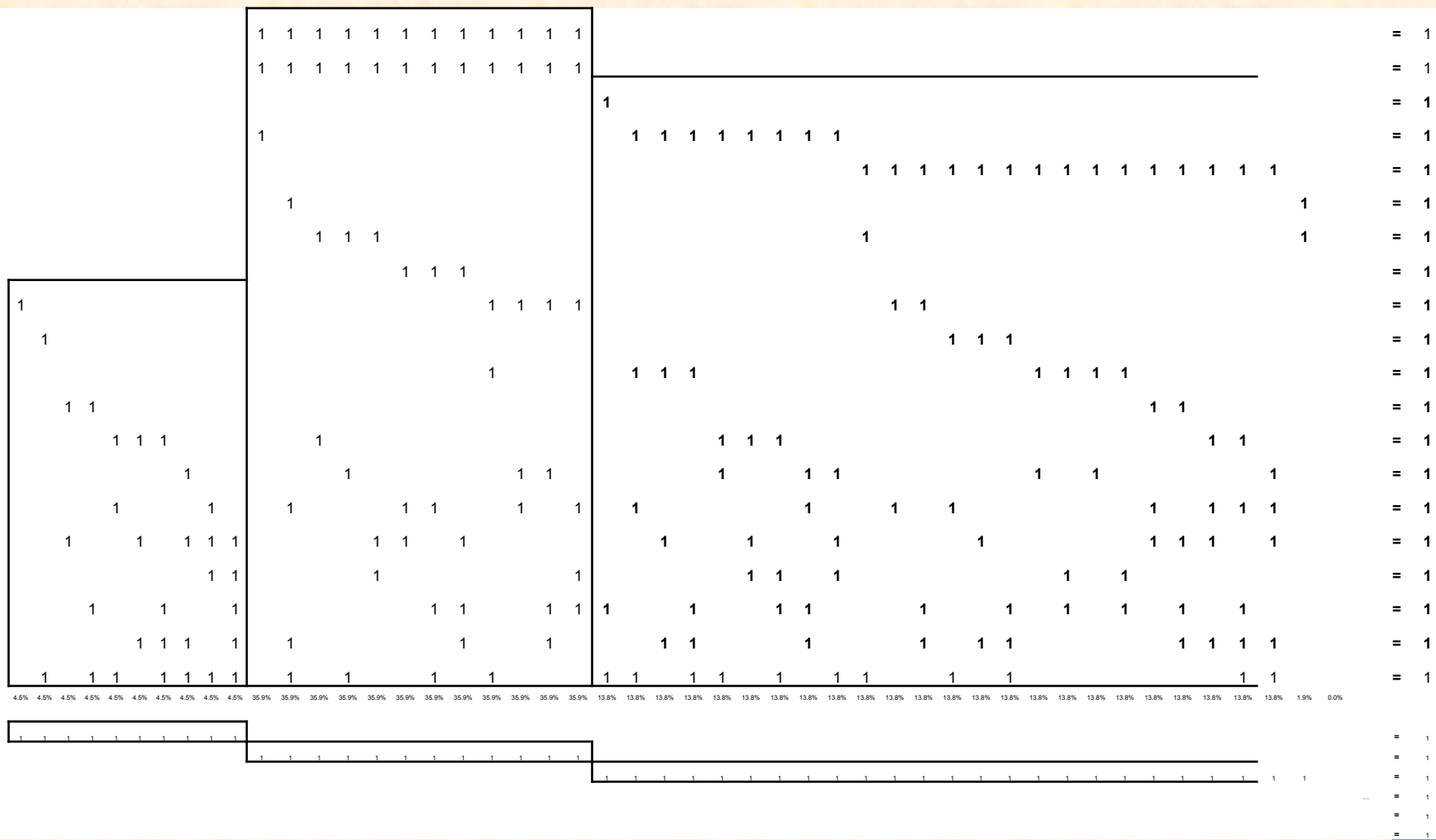
4.5%		1									
4.2%			1								
3.6%											
3.1%				1	1						
2.7%						1	1	1			
2.4%									1		
1.5%					1					1	
1.4%				1			1		1	1	1
1.3%										1	1
1.1%					1			1			1
0.4%							1	1	1		1
0.3%			1		1	1		1	1	1	1
	4.5%	4.5%	4.5%	4.5%	4.5%	4.5%	4.5%	4.5%	4.5%	4.5%	4.5%



ENUMERATION OF ALL POSSIBLE PATTERNS



ENUMERATION OF ALL POSSIBLE PATTERNS



ADDITIONAL APPLICATIONS

- 1. Cutting Stock Problem**
- 2. Single Depot Vehicle Scheduling Problem**
- 3. Multiple Depot Vehicle Scheduling Problem**



CUTTING STOCK PROBLEM

- *Gilmore-Gomory formulation (binary)*
- *Gilmore-Gomory formulation (integer)*
- *Kantorovich formulation*
- *Valério de Carvalho formulation*
- *Dantzig-Wolfe reformulations*

CUTTING STOCK PROBLEM

Given are identical rolls of length L
and demands d_i for small items i in N of length l_i ($<L$).

Find the minimum number of rolls to satisfy the demand.

P : set of cutting patterns of a roll

a_{ip} : number of times item i appears in pattern p

$$\sum_{i \in I} a_{ip} \leq L, \quad \forall p \in P$$

CUTTING STOCK PROBLEM

λ_p : number of times pattern p is chosen in the solution

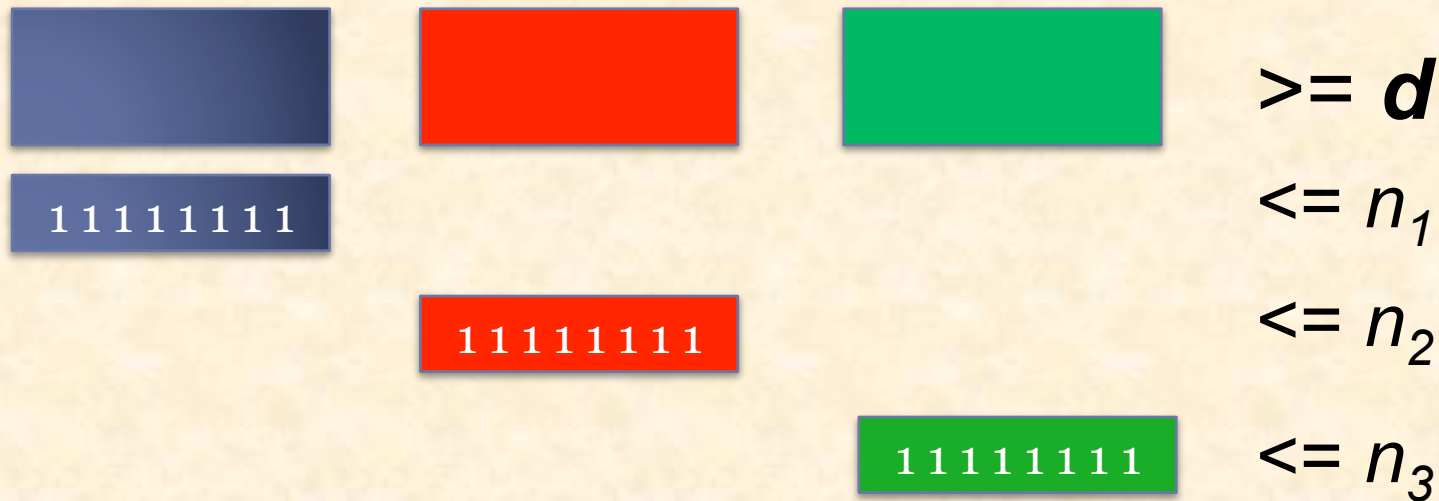
$$\begin{aligned} \min \quad & \sum_{p \in P} \lambda_p \\ \sum_{p \in P} a_{ip} \lambda_p &= d_i \quad \forall i \in I \\ \lambda_p &\geq 0, \text{ integer} \quad \forall p \in P \end{aligned}$$

The linear relaxation is $Z_{LP} = \frac{\sum_{i \in I} l_i d_i}{L}$

Lower bound on $Z_{IP} = \lceil Z_{LP} \rceil$

CUTTING STOCK PROBLEM

For non identical rolls, patterns are generated according to the selected roll length.



SINGLE DEPOT VEHICLE SCHEDULING PROBLEM

- *Network formulation (homogeneous fleet)*
- *DW with extreme points*
- *DW with extreme rays and a single extreme point*
- *Specialized network representations*
 - School busing*
 - Urban bus routing*
 - Periodic aircraft routing*
- *Homogeneous vs. Heterogeneous fleet*

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MULTIPLE DEPOT VEHICLE SCHEDULING PROBLEM

- *Multi-commodity network formulation*
- *Discussion on the objective function*
- *Block diagonal decomposition*