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An Exact Approach for the Vehicle Routing Problem with Two-Dimensional Loading Constraints

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We consider a special case of the symmetric capacitated vehicle routing problem, in which a fleet of K identical vehicles must serve n customers, each with a given demand consisting in a set of rectangular two-dimensional weighted items. The vehicles have a two-dimensional loading surface and a maximum weight capacity. The aim is to find a partition of the customers into routes of minimum total cost such that, for each vehicle, the weight capacity is taken into account and a feasible two-dimensional allocation of the items into the loading surface exists.

The problem has several practical applications in freight transportation, and it is \mathcal{NP} -hard in the strong sense. We propose an exact approach, based on a branch-and-cut algorithm, for the minimization of the routing cost that iteratively calls a branch-and-bound algorithm for checking the feasibility of the loadings. Heuristics are also used to improve the overall performance of the algorithm. The effectiveness of the approach is shown by means of computational results.

Key words: vehicle routing; packing; exact algorithms

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1. Introduction

Given a central depot, the vehicle routing problem (VRP) calls for the determination of the optimal set of routes to be performed by a fleet of vehicles to satisfy the demand of a given set of customers. Several important variants of this basic problem were extensively studied in the literature (see, e.g., Toth and Vigo 2002b for a recent review). In particular, the symmetrical capacitated VRP (CVRP) is the well-known variant of the VRP where all vehicles are identical and have a maximum loading capacity, and all the arcs in the graph representing the underlying road network can be travelled along both directions, producing the same cost.

In the CVRP literature, the demand of each customer is generally expressed by a positive integer that represents the total weight or volume of the demanded items. In this case, checking the feasibility of a solution simply requires one to ensure that the sum of the demands of the customers assigned to each vehicle does not exceed its total loading capacity. However, in many practical freight distribution applications, the loading of the items into the vehicles can

represent a difficult problem, especially for large-size items. In this case, the loading pattern of the items on each vehicle must be found to achieve feasible solutions to the routing problem. These loading issues may have a great impact on the sequencing of the customers along the routes, and common examples of such situations may be found in the distribution of goods such as furniture, mechanical components, and household appliances.

Many of these applications incorporate relevant additional features that influence the actual loading problem to be solved. For example, the items are often transported on top of rectangular bases, e.g., large pallets of suitable size, and because of their fragility or shape, they may not be stacked one over the other. In this case, the general three-dimensional loading problem reduces to a suitably defined two-dimensional loading problem of the rectangular item bases on the vehicle loading surface. It is also frequent that because of the structure of the pallet or to the nonuniform item weight distribution, the items may not be picked up from any side by the most common loading or unloading equipment, such as forklift

trucks. For these reasons, we assume in this paper that items have a fixed loading or unloading orientation. We note here that although the solution approach we propose may be adapted to allow item rotation, this additional feature would make the problem considerably more difficult to solve (e.g., Dell’Amico, Martello, and Vigo 2002; Boschetti and Mingozzi 2003b).

Vehicles are generally rear loaded and load rearrangement at the customer sites can be difficult, time consuming, or even impossible, because of the weight and size of the items. In addition, forklift trucks are not normally able to perform significant lateral shifts in the loading and unloading process of an item, therefore each item to be unloaded must not be blocked by other items yet to be unloaded and laying, even partially, in the rectangular area from its loading position to the loading or unloading side of the truck. Finally, when the demand of a customer is made up of more than one item, all such items should be assigned to the same vehicle to avoid split deliveries.

In this paper, we investigate a variant of the CVRP with the above-described two-dimensional additional loading constraints, hereafter denoted as 2L-CVRP. In the 2L-CVRP, all vehicles are identical, have a known weight capacity, and a single rectangular loading surface that may be accessed only from one side. The demand of each customer is defined by a set of rectangular items with given size, orientation, and weight. All the items of a given customer must be assigned to a single vehicle. We also assume that the unloading of the items of a customer must not be blocked by items of customers to be visited later along the route. In the following, these two latter requirements will be referred to as the *item clustering* and the *sequential loading* constraints, respectively.

The 2L-CVRP combines the classical and extensively studied CVRP, with a loading problem that is closely related to the well-known two-dimensional bin packing problem (2BPP). The 2BPP calls for the determination of a packing pattern of a given set of rectangular items into the minimum number of identical rectangular bins.

It is clear that the 2L-CVRP is strongly \mathcal{NP} -hard because it generalizes the CVRP. Moreover, the two problems, which are combined to obtain the 2L-CVRP, are extremely difficult to solve. State-of-the-art exact approaches for the CVRP have solved instances with up to 135 customers, but within a reasonable computing time (i.e., some hours on a common PC) they can generally solve instances with up to 100 customers (e.g., Toth and Vigo 2002b; Fukasawa et al. 2006).

Also, the 2BPP is very difficult to solve in practice. Exact algorithms and lower bounds were recently proposed by Martello and Vigo (1998), Fekete and Schepers (2001, 2004), Fekete, Schepers, van der Veen (2007), Boschetti and Mingozzi (2003a, b), and

Pisinger and Sigurd (2006). Exact approaches for the 2BPP are generally able to solve instances with up to 100 items, but fail in many cases for smaller instances. In the literature, the problems derived from the 2BPP with some additional side constraints are generally included in the category of container loading problems (2CLP). For the 2CLP, heuristic approaches have been proposed by Pisinger (1998, 2002) and Bortfeldt and Gehring (2000), an analytical model was proposed by Chen, Lee, and Shen (1995), and an LP-based bound was presented by Scheithauer (1992, 1999). Finally, packing requirements similar to the sequential loading we consider are studied in Pisinger et al. (2005).

The 2L-CVRP has not been previously studied in the literature. The only closely related reference we are aware of is on a VRP with three-dimensional loading constraint introduced by Türkay (2003), who proposed a general integer programming model derived from the container loading model proposed by Chen, Lee, and Shen (1995). The resulting approach was used to solve an instance involving five items and five customers. In addition, pickup and delivery problems with rear-loaded vehicles were also studied in the literature (e.g., Xu et al. 2003).

This paper presents an exact algorithm for the solution of the 2L-CVRP, based on a branch-and-cut approach, that proved to be a successful technique for the solution of related problems such as the CVRP (see, e.g., Naddef and Rinaldi 2002). Within the algorithm, we used both basic classes of valid inequalities derived for the CVRP, as well as specific valid inequalities associated with infeasible loading sequences. To this end, the feasibility of a given loading pattern is determined through lower bounds, effective heuristics, and a specialized branch-and-bound algorithm. The overall algorithm was extensively tested on benchmark instances derived from the CVRP test problems and showed a satisfactory behavior, being able to optimally solve instances with up to 35 customers and more than 100 items.

This paper is organized as follows. Section 2 describes in detail the new problem and introduces the necessary notation. Section 3 presents an exact approach derived from the standard branch-and-cut algorithm for the CVRP, strengthened by new inequalities that take into account the vehicle loading component of the 2L-CVRP. The separation of these loading constraints is addressed in §4 through a specific branch-and-bound procedure. Section 5 examines the computational results, and §6 draws some conclusions.

2. Problem Description

The 2L-CVRP may be defined as follows. We are given a complete undirected graph $G = (V, E)$, in which

V defines the set of $n + 1$ vertices corresponding to the depot (vertex 0) and to the customers (vertices $1, \dots, n$). For each edge $e \in E$, the associated traveling cost, c_e , is defined. In the following, a given edge e can be also represented by its endpoint vertices $\{ij\}$.

A set of K identical vehicles is available at the depot. Each vehicle has a weight capacity D and a rectangular loading surface that is accessible from a single side for loading and unloading operations, whose width and height are equal to W and H , respectively. We also denote by $A = WH$ the total area of the loading surface.

Each customer i ($i = 1, \dots, n$) is associated with a set of m_i rectangular items, whose total weight is equal to d_i , and each having specific width and height equal to w_{il} and h_{il} , ($l = 1, \dots, m_i$), respectively. Each item will be denoted by a pair of indices (i, l) . In addition, we denote by $a_i = \sum_{l=1}^{m_i} w_{il}h_{il}$ the total area of the items of customer i . Finally, let $M = \sum_{i=1}^n m_i$ denote the total number of items. We assume that all the above input data are positive integers.

The loading of the items on a vehicle is subject to the following specific constraints:

Item Clustering. All the items of a given customer must be loaded on the same vehicle. Therefore, for each customer i , we assume that $d_i \leq D$ and there exists a feasible two-dimensional loading of the m_i items into a single vehicle surface ($i = 1, \dots, n$).

Item Orientation. Items have a fixed orientation (i.e., they may not be rotated) and must be loaded with their sides parallel to the sides of the loading surface (i.e., a so-called *orthogonal loading* is required).

Sequential Loading. Unloading operations at the customers' site are performed through a single side of the vehicle and may not result in a load rearrangement on the vehicle or in lateral shifts of the item to be unloaded. Therefore, when unloading the items of a customer, no item belonging to customers served later along the route may either be moved or block the removal of the items of the current customer. In other words, no lateral movement of the items is allowed inside the vehicle when serving a customer.

We now give a more formal definition of a *feasible route* in our routing problem. A feasible route is associated with a subset S of customers and with a sorting denoted by a bijection $\sigma: S \rightarrow \{1, \dots, |S|\}$, where $\sigma(i)$ is the order in which customer $i \in S$ is visited along the route. A first condition that a route (S, σ) must satisfy is relative to the item weights, and is the classical capacity restriction of the CVRP:

CONDITION 1. The weight capacity of the vehicle may not be violated, i.e.,

$$\sum_{i \in S} d_i \leq D.$$

The remaining conditions refer to the loading pattern. It is convenient to map the loading surface onto

the positive quadrant of a Cartesian coordinate system, whose origin $(0, 0)$ corresponds to the bottom left corner of the loading surface in the vehicle, and where the x -axis and y -axis correspond to its bottom and left sides, respectively. The position of an item (i, l) within the vehicle can be defined by two variables x_{il} and y_{il} , representing the coordinates of its bottom left corner in the loading surface. The loading or unloading side of the vehicle is placed at height H . Then, the values for these variables must satisfy the following conditions:

CONDITION 2. The items must be completely contained within the loading surface, i.e.,

$$0 \leq x_{il} \leq W - w_{il} \quad \text{and} \quad 0 \leq y_{il} \leq H - h_{il}$$

for all $i \in S$ and $l \in \{1, \dots, m_i\}$.

CONDITION 3. No two items can overlap, i.e.,

$$x_{il} + w_{il} \leq x_{j'l'} \quad \text{or} \quad x_{j'l'} + w_{j'l'} \leq x_{il} \quad \text{or}$$

$$y_{il} + h_{il} \leq y_{j'l'} \quad \text{or} \quad y_{j'l'} + h_{j'l'} \leq y_{il}$$

for all $i, j \in S$, $l \in \{1, \dots, m_i\}$, $l' \in \{1, \dots, m_j\}$, and $(i, l) \neq (j, l')$.

CONDITION 4 (SEQUENTIAL LOADING). When unloading an item, say (i, l) , no item of customers served later along the route may lay, even partially, in the rectangular area from item (i, l) and the loading or unloading side of the truck, i.e.,

$$y_{il} \geq y_{j'l'} + h_{j'l'} \quad \text{or} \quad x_{il} + w_{il} \leq x_{j'l'} \quad \text{or} \quad x_{j'l'} + w_{j'l'} \leq x_{il}$$

for all $i, j \in S$: $\sigma(i) < \sigma(j)$, $l \in \{1, \dots, m_i\}$, and $l' \in \{1, \dots, m_j\}$.

The *cost* of a feasible route is the sum of the traveling costs of the edges required to visit the customers in the specified sequence, starting and ending at the depot. Then, the 2L-CVRP consists of finding K feasible routes with minimum total cost, such that each customer is exactly in one of them.

An important observation when comparing the 2L-CVRP and the classical CVRP, is that the sequence σ is relevant to the feasibility of a route visiting customers in S . Figure 1 illustrates two different sequences σ^1 and σ^2 associated with the same customer subset $S = \{1, 2, 3\}$. Each customer has just one item. The sizes of the items and of the loading surface are proportional to those depicted in the figure. Route (S, σ^1) is defined by $\sigma^1(1) = 1$, $\sigma^1(2) = 2$, $\sigma^1(3) = 3$, and is infeasible since item $(2, 1)$ cannot be placed side by side with items $(1, 1)$ or $(3, 1)$. Instead, route (S, σ^2) , defined by $\sigma^2(1) = 1$, $\sigma^2(2) = 3$, $\sigma^2(3) = 2$, leads to a feasible loading.

Figure 1 also shows that route (S, σ^{2R}) in the opposite direction of σ^2 , defined by $\sigma^{2R}(1) = 2$, $\sigma^{2R}(2) = 3$, $\sigma^{2R}(3) = 1$, is also a feasible route for the 2L-CVRP. This is a general result, because whenever (S, σ) is a

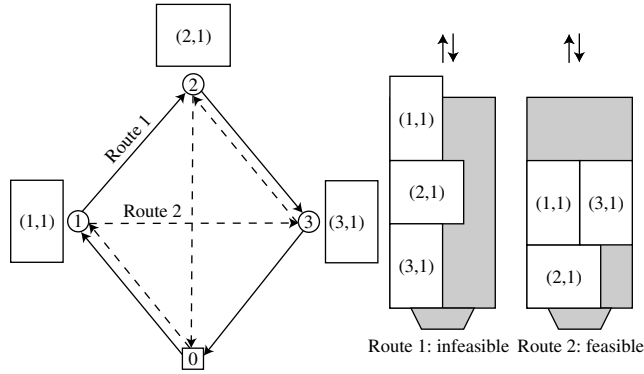


Figure 1 Feasible and Infeasible Routes for the 2L-CVRP

feasible route, then also (S, σ^R) , where $\sigma^R(i) = |S| - \sigma(i) + 1$ is a feasible route. The loading pattern can be obtained by applying a symmetry operation with respect to line $y = H/2$, and consequently changing the coordinates (x, y) to (x^R, y^R) , such that $x_{il}^R = x_{il}$ and $y_{il}^R = H - y_{il} - h_{il}$. Note that as a consequence, the opposite route of an infeasible route is also infeasible. In the following sections, we describe the overall approach used to solve the 2L-CVRP.

3. A Branch-and-Cut Approach

This section proposes an integer linear programming model for the 2L-CVRP using large families of linear inequalities. The model is later used to solve the problem through a branch-and-cut algorithm. This section also presents the separation procedures used to find violated inequalities of the families describing the model, and a primal heuristic to speed up the solution of the algorithm.

Given a customer subset S , we denote by $\delta(S)$ the set of edges with one endpoint in S and the other in $V \setminus S$. As usual, $\delta(i)$ is used instead of $\delta(\{i\})$. Moreover, given a feasible route (S, σ) , we denote by $E(S, \sigma)$ the set of edges in such a route. Finally, given a customer subset S , we denote by $\Sigma(S)$ the collection of sequences σ such that (S, σ) is a feasible route.

3.1. Problem Formulation

To model the 2L-CVRP, we adapted the classical two-index vehicle flow model for the CVRP (e.g., Toth and Vigo 2002a). It uses a binary variable z_e for each $e \in E$, which takes value 1 if and only if a vehicle travels along edge e in a feasible route. The resulting formulation is

$$\min \sum_{e \in E} c_e z_e \quad (1)$$

$$\sum_{e \in \delta(i)} z_e = 2 \quad \text{for all } i \in V \setminus \{0\} \quad (2)$$

$$\sum_{e \in \delta(0)} z_e = 2K \quad (3)$$

$$\sum_{e \in \delta(S)} z_e \geq 2r(S) \quad \text{for all } S \subseteq V \setminus \{0\}, S \neq \emptyset \quad (4)$$

$$\sum_{e \in E(S, \sigma)} z_e \leq |S| - 1 \quad \text{for all } (S, \sigma) \text{ such that } \sigma \notin \Sigma(S) \quad (5)$$

$$z_e \in \{0, 1\} \quad \text{for all } e \in E. \quad (6)$$

Constraints (2) and (3) impose degree requirements at the customer vertices and at the depot, respectively. Constraints (4), known as the *capacity-cut constraints*, impose both solution connectivity and feasibility with respect to Conditions 1–3 of §2. In these constraints, $r(S)$ is the minimum number of vehicles that are necessary to serve the customers in set S , and not considering the actual sequence in which they are visited (i.e., by disregarding Condition 4 introduced in §2). Constraints (5), known as *infeasible-path constraints*, consider the loading sequence requirements of Condition 4 by eliminating nonfeasible sequences σ associated with a customer set S . The asymmetric variant of constraints (5), where the edges are replaced by arcs, has been used by other authors in similar routing problems. Depending on the problem, the asymmetric infeasible-path constraint may be lifted leading to the so-called *tournament constraints* (e.g., Ascheuer, Fischetti, and Grötschel 2000, 2001). We did not find a lifted version of inequalities (5) for the 2L-CVRP. Finally, constraints (6) impose that all variables are binary. This implies that each vehicle must serve at least two customers, i.e., as often assumed in the literature single-customer routes are not allowed. Note that this assumption can easily be removed by allowing z_e to assume value 2 when $e \in \delta(0)$.

It is well known that for the classical CVRP, the computation of $r(S)$ is difficult, as it amounts to solving a one-dimensional bin packing problem (1BPP) associated with customer set S and with respect to item weights and vehicle capacity. In our case, this is even more complex because we must also take into account the 2BPP associated with the loading of the items into the vehicles, with the additional side constraint that all the items of any given customer must be loaded into the same bin. Therefore, as it is usually done in the literature, we replace $r(S)$ by a lower bound on its value given by a simple relaxation. In particular, we used

$$r'(S) = \max \left\{ \left\lceil \sum_{i \in S} d_i / D \right\rceil, \left\lceil \sum_{i \in S} a_i / A \right\rceil \right\}, \quad (7)$$

where the first term is the well-known 1BPP continuous lower bound associated with the customer weights, and the second term is the 2BPP continuous lower bound computed with respect to the total item area of the customers in S . Bound $r'(S)$ may

be further strengthened by considering better 2BPP lower bounds, such as those presented by Martello and Vigo (1998), Fekete and Schepers (2001, 2004), and Boschetti and Mingozzi (2003a).

The asymmetric version of the infeasible-path constraints (5) was introduced to formulate the traveling salesman problem with time windows by Ascheuer, Fischetti, and Grötschel (2000), where also other lifted inequalities can be found. Some of these inequalities were later considered by Bard, Kontoravdis, and Yu (2002) to solve the asymmetric version of the CVRP with time windows.

Formulation (1)–(6) has the disadvantage of including the large families of constraints (4) and (5). However, by applying a branch-and-cut approach, we actually do not have to include all of them explicitly in the model, but just to define suitable *separation procedures*. Given a solution z^* of a relaxed model of (1)–(6), the *separation problem* consists of either proving that all constraints in a given family are satisfied by z^* or finding a violated one. In the next section, we introduce simple separation procedures for constraints (4) and (5).

3.2. Separation Procedures

Because of the definition of $r(S)$, constraints (4) induce a separation problem, which is \mathcal{NP} -hard (see Naddef and Rinaldi 2002). Therefore it is unlikely that we can design a polynomial-time exact algorithm for determining a constraint (4) violated by z^* when it exists. Nevertheless, as it is done for the CVRP, it is possible to propose good heuristic procedures to possibly find such a violated constraint. To this end, we adapted some simple heuristic procedures used for the same constraints in the CVRP (e.g., Naddef and Rinaldi 2002), so as to take into account also the areas of the items. In particular, we used:

PROCEDURE 1. Let us consider the support graph $G^* = (V, E^*)$ of z^* defined by $E^* := \{e \in E: z_e^* > 0\}$ and by a capacity z_e^* associated with edge e . For each customer i , find the min-cut $\delta(S^*)$ separating 0 from i and such that $i \in S^*$. Then, check the constraint (4) defined by $S := S^*$ for potential violation with respect to the relaxed right-hand side $r'(S)$.

PROCEDURE 2. Let us consider a dummy vertex $n+1$ and define a graph $G' = (V \cup \{n+1\}, E')$, where E' contains all the edges in E^* with the same capacities as in Procedure 1, plus a new edge connecting i and $n+1$ with capacity $2d_i/D$. Find the min-cut $\delta(S')$ separating 0 from $n+1$ and such that $n+1 \in S'$, and check constraint (4) defined for $S := S' \setminus \{n+1\}$.

PROCEDURE 3. The same as Procedure 2 but with capacities $2a_i/A$ on the dummy edges.

Let us now address the separation problem associated with infeasible-path constraints (5). Some heuristic separation approaches for inequalities similar

to (5) were presented in the literature (e.g., Ascheuer, Fischetti, and Grötschel 2001; Bard, Kontoravdis, and Yu 2002). However, for the 2L-CVRP, checking the feasibility of a given path is considerably more time consuming, and this is the reason why in our approach we separate these constraints only when Procedures 1–3 do not return a violated constraint (4), and when the current solution z^* is integer. It should be observed that in this case, z^* defines a solution of 2L-CVRP made up by exactly K routes, so that the subsets of customers associated with each different route, as well as the visit order of the customers along the routes, are uniquely determined.

More precisely, we have the following.

PROCEDURE 4. For each route (S, σ) in the current solution, check its feasibility with respect to the loading Conditions 2–4 of §3.1, by using the exact algorithm *Check-2L* to be described in §4. If route (S, σ) is not feasible, then add the associated constraint (5) to the current model. Otherwise, if all routes are feasible, the overall incumbent solution is possibly updated.

We note that because the feasibility check of a route is actually an \mathcal{NP} -complete problem, it can happen that procedure *Check-2L* must be stopped whenever a prescribed time limit is exceeded without proving either the feasibility or the infeasibility of the given route.

3.3. Strengthening the LP-Relaxation

The extensive literature on the CVRP shows different inequalities that can be added to the linear relaxation of model (1)–(4) (e.g., Naddef and Rinaldi 2002). An example of these inequalities is represented by the following *multistar inequalities*:

$$\sum_{e \in \delta(S)} z_e \geq \frac{2}{D} \sum_{i \in S} \left(d_i + \sum_{j \in V \setminus (S \cup \{0\})} d_j z_{\{ij\}} \right) \quad (8)$$

for all $S \subseteq V \setminus \{0\}$. These inequalities were introduced by Araque, Hall, and Magnanti (1990) for the CVRP with unit demands. Later, Fisher (1995) and Gouveia (1995) generalized them to the CVRP with general demands, and Blasum and Hochstättler (2000) and Letchford, Eglese, and Lysgaard (2002) provided polynomial separation procedures based on solving max-flow problems. We also note that one could also consider another class of multistar inequalities (8), where item and vehicle loading areas are used, as done with the capacity-cut constraints (see Equation (7)).

3.4. Branching Scheme

Whenever the LP-relaxation, strengthened with the additional cuts, does not produce a 2L-CVRP solution, then a branching phase is applied. In our implementation, we used the branch-and-bound framework provided by the CPLEX solver. We conducted an

extensive testing on some instances from our benchmark set to define the most effective branching scheme and search strategy. We also compared the different search strategies provided by the CPLEX solver, and the most effective one was a combination of the “best promising node” and depth-first search (which can be obtained by setting to 0.5 the parameter CPX_PARAM_BTTOOL).

At each node, we use the separation procedures described in §3.2. In addition, the heuristic algorithm to be described in the next section is applied to the final LP-relaxation, both to possibly update the incumbent solution and to detect further violated inequalities of type (5) to be added to the current model.

As previously mentioned, separation Procedure 4 requires checking the feasibility of a given route through algorithm *Check-2L*. Because this feasibility check may be very time consuming, we introduced stopping conditions for *Check-2L* based on maximum number of backtrackings and time limit. Whenever one of these conditions is achieved, we are clearly neither able to find a feasible loading of the vehicle nor to prove the infeasibility of the route. In this case, we heuristically consider the route infeasible and add the corresponding (possibly not valid) cut to the current model. We should note that this implies that the final 2L-CVRP solution is not guaranteed to be optimal. However, our extensive computational experience has shown that this is a relatively rare event.

3.5. Heuristic Algorithms

The performance of the overall approach is enhanced by using specific heuristic algorithms for the 2L-CVRP to both derive an initial feasible solution at the root node and to possibly update the incumbent solution at other decision nodes.

A heuristic for the 2L-CVRP should combine the routing component with the two-dimensional loading one. To this end, a set of routes is determined by using a *parametric sequential insertion heuristic* that takes into account both classical routing cost minimization, as well as two-dimensional packing insertion criteria. The obtained routes are improved by means of a two-opt exchange procedure, and then checked for feasibility by using procedure *Check-2L* to be defined in §4.

The insertion algorithm operates as follows. It constructs one (possibly feasible) route at a time. The route is initialized by connecting the depot to the most distant unrouted customer. The next vertex to be inserted is selected as the one minimizing a modified insertion cost $\tilde{\Gamma}_i$, that takes into account the simple routing insertion cost, the residual area in the vehicle, and the residual weight capacity. More precisely, given a customer i and the current route (S, σ) , let us

define

$A^{\text{res}} = (A - \sum_{i \in S} a_i)$, the residual loading area in the vehicle;

$D^{\text{res}} = (D - \sum_{i \in S} d_i)$, the residual weight capacity in the vehicle;

Γ_i , the cost of the best insertion of customer i in the route (S, σ) .

The modified insertion cost of customer i in route (S, σ) is then

$$\tilde{\Gamma}_i = \alpha \Gamma_i + \beta (A^{\text{res}} - a_i) + \gamma (D^{\text{res}} - d_i), \quad (9)$$

where α, β, γ are suitably defined nonnegative parameters such that $\alpha + \beta + \gamma = 1$. In addition, $\tilde{\Gamma}_i = \infty$ whenever either $a_i > A^{\text{res}}$ or $d_i > D^{\text{res}}$. It should be observed that parameters α, β , and γ allow the combination of classical routing and packing insertion criteria. For example, when $(\beta = \gamma = 0)$, we have the *cheapest insertion* rule used for the CVRP (e.g., Mole and Jameson 1976). On the other hand, when $\alpha = \gamma = 0$ (or alternatively $\alpha = \beta = 0$), the insertion criterion turns out to be the well-known *first fit* rule used in the bin packing context (e.g., Johnson 1973).

As soon as the current vehicle may not accommodate further customers and the total number of used routes is smaller than K , a new route is initialized and the insertion process is iterated. If all customers were inserted in the K routes, then a first improvement descent procedure based on a two-opt neighborhood is applied to possibly improve the overall solution cost.

This constructive procedure is repeated 10 times with different values of parameters α, β , and γ , and the best solution is considered (see Iori 2004 for details). If the resulting solution value is smaller than the actual best-known feasible 2L-CVRP solution, then the actual feasibility with respect to the loading of each route is checked through procedure *Check-2L*, to be described in §4. The procedure is called with a limit on the CPU time and on the maximum number of backtrackings. If all routes are feasible, then the current best-known 2L-CVRP solution is updated. Otherwise, for each route that is proved to be infeasible, the corresponding constraint is generated and added to the model.

The above heuristic procedure is executed at the beginning of the branch-and-cut algorithm to possibly produce a first feasible 2L-CVRP solution. To exploit the information of the current LP-relaxation at each branch-decision node, this heuristic scheme is also executed with modified edge costs defined as

$$c'_e = c_e (1 - z_e^*/2), \quad (10)$$

where for each edge $e \in E$, c_e is the original cost, and z_e^* is the value of the associated variable in the current LP-solution.

4. A Branch-and-Bound Algorithm for the Loading Check Problem

The overall solution approach for the 2L-CVRP outlined in the previous section strongly relies on a procedure to check the existence of a feasible loading pattern for a given route (S, σ) , according to Conditions 1–4 of §2. This problem hereafter is referred to as 2L. It is easy to see that 2L is \mathcal{NP} -complete in the strong sense, because it generalizes other two-dimensional, single-bin filling problems, such as the one described by Martello, Pisinger, and Vigo (2000) that are special cases of 2L, where $|S| = 1$.

In this section, we describe an algorithm, called *Check-2L*, to exactly solve problem 2L. The algorithm is based on a branch-and-bound approach, and extends the one proposed by Martello, Pisinger, and Vigo (2000) for a two-dimensional, single-bin filling problem arising within the solution of the three-dimensional bin packing problem (3BPP).

At the root node of the branch-and-bound search tree, we compute lower bounds to possibly avoid entering the actual enumeration scheme. To this end, we relax the sequential loading requirements and use the lower bounds proposed by Martello and Vigo (1998) for the 2BPP. If the largest lower bound value is greater than one, then clearly the 2L instance is infeasible. Otherwise, the items are sorted in reversed customer loading sequence (i.e., the first customer to be visited is the last one to be loaded on the vehicle), and by nonincreasing width within each customer (breaking ties by nonincreasing height).

We then use a simple heuristic procedure, derived from the classical bottom left approach (e.g., Berkey and Wang 1987) to possibly detect a feasible single-bin loading pattern. The heuristic places one item at a time, in the given order, in the lowest feasible position in the loading surface and left justified, checking that Conditions 2–4 are not violated.

Whenever the lower and upper bounds did not prove the feasibility or infeasibility of the route (S, σ) , an implicit enumeration scheme is used. The scheme starts with an empty solution and generates one descendant node for each item, in the given order, by placing it in the bottom left position (i.e., at coordinates $(0, 0)$) of the loading surface.

At each subsequent level of the search tree, a new item is placed in a feasible position of the loading surface. Given a partial solution associated with a node of the search tree, where some items have been placed, descendant nodes are generated, one for each nonplaced item and for each feasible placement position.

Scheithauer (1997) showed that the set of feasible placement positions for the 2BPP can be limited to the finite set of the *contour points* of the *contour* associated with the already placed items (similar results

were described by Martello, Pisinger, and Vigo 2000 for the 3BPP, where such points were called *corner points*). In the 2L case, we have to consider additional placement positions as a consequence of the customer sequencing constraints, that prevent the placement of an item at positions that would block the removal of other items belonging to customers visited earlier in the route.

More precisely, given a partial loading associated with a route (S, σ) and the current item to be placed; say (i, l) , two different cases may happen. The simplest one arises when item (i, l) does not block any of the already placed items (i', l') , i.e., when $\sigma(i) \leq \sigma(i')$. Then, the only placement positions to be considered for (i, l) are the contour points defined by Scheithauer (1997). Such a situation is illustrated through a simple example depicted in Figure 2, in which we consider a vehicle loading surface with $W = 20$ and $H = 30$. The figure gives a partial loading associated with a route (S, σ) , with $S = \{1, 2, 3\}$ and $\sigma(1) = 1$, $\sigma(2) = 2$, and $\sigma(3) = 3$, where four items of these customers have already been placed. The current contour is indicated in the figure by a thick dashed line, and the set of contour points is made up by the two positions $(0, 20)$ and $(7, 16)$, indicated by empty circles. We note that, as explained in Scheithauer (1997), we can consider the area above item $(1, 1)$ and below the contour as “trapped” and not available for placement of items in the descendant nodes, thus allowing for a reduction of the enumeration tree size. If the next item to be placed belongs to Customer 1, it will not block the previously placed items, hence its only placement positions are the contour points $(0, 20)$ and $(7, 16)$.

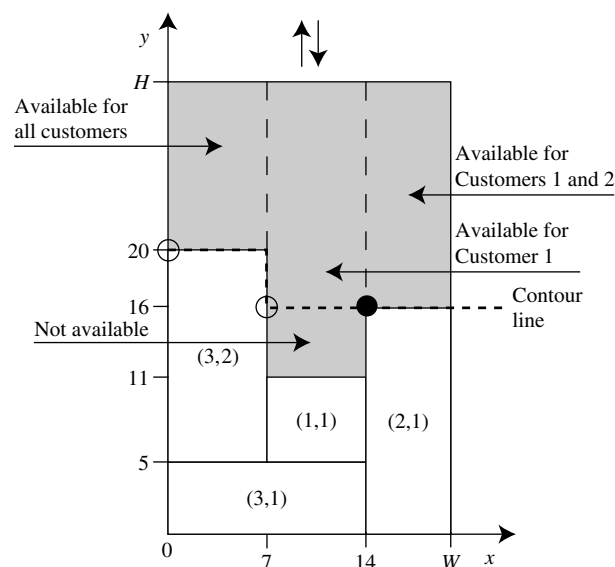


Figure 2 A Partial Loading with Areas Available for the Next Items to Be Placed

Note. Route (S, σ) has $S = \{1, 2, 3\}$ and $\sigma(1) = 1$, $\sigma(2) = 2$, and $\sigma(3) = 3$.

The second case arises when the current item (i, l) may block already placed items. (In the example of Figure 2, this happens when the next item to be placed belongs to Customers 2 or 3.) For the sake of simplicity, let us consider that there is a single already placed item; say (i', l') , that may be blocked by (i, l) . This incompatibility removes the area above item (i', l') from the area where item (i, l) may be placed. Intuitively, this splits the area above the contour in at most two new subareas, where the placement positions for item (i, l) have to be found. Because in each such subarea blocking incompatibilities are no longer present, the placement positions for (i, l) are the union of those determined within each subarea. It is easy to observe that each item (i', l') that may be blocked by (i, l) can create at most one new placement position with respect to the original set of contour points determined when blocking incompatibilities are ignored. In the example of Figure 2, if the item to be placed belongs to Customer 2, the area above item $(1, 1)$ is not available, and the resulting additional placement position is $(14, 16)$, indicated by a filled circle.

When $p > 1$ items may be blocked by the current item (i, l) , we observe that the area above the contour is split in at most $p + 1$ different subareas. Thus, in practice, the overall set of placement positions for (i, l) may include at most p additional points with respect to the set of the original contour points.

Whenever an item is placed, we may perform feasibility tests and compute lower bounds to possibly fathom the current node of the enumeration tree. Martello, Pisinger, and Vigo (2000) used for the single-bin 2BPP and 3BPP, a simple bound that estimates the total area, T , that can be placed given a partial allocation, as the sum of the areas of the already placed items, plus the total available area above the contour. If T is not greater than the largest total placed area T^* found so far, then the current node can be clearly fathomed because it may not lead to an improved solution.

In our case, we may define additional simple feasibility tests by again considering the subdivision of the area above the contour imposed by the sequencing constraints. In particular, for each customer, we may define the subareas that may be used to place his items. Then, we may fathom the current node as soon as the available area for a given customer is smaller than that of his unplaced items. Figure 2 illustrates this by showing the three subareas in which the area above the contour is divided. In addition, we may fathom the current node if, for a given customer, the total width of adjacent subareas that may accommodate his items is smaller than the width of his widest unplaced item, or when the maximum height of the available subareas is smaller than the height of his tallest unplaced item.

As previously mentioned, procedure *Check-2L* may consume a large portion of the total time required to solve the overall 2L-CVRP. Moreover, because a given route (S, σ) (or a partial route defined by a customers' subsequence) can appear in several different solutions generated by the branch-and-cut algorithm for the 2L-CVRP, we store the routes already tested by procedure *Check-2L* in a pool structure, thus avoiding to solve the same 2L instance twice. In particular, whenever a route is equal to or is contained into a feasible route of the pool, we know that it is feasible. Similarly, we know that a given route is infeasible if it is equal to or contains an infeasible route included in the pool.

5. Computational Results

The algorithm has been coded in C and run on a Pentium IV 3 GHz. The branch and cut was embedded in the framework provided by the CPLEX 9.0 solver.

To test the performance of the algorithm, we defined a set of test instances by extending to the 2L-CVRP some CVRP instances from the literature (see Reinelt 1991 or Toth and Vigo 2002a for a definition of these CVRP instances). For each CVRP instance, the corresponding 2L-CVRP instance uses the coordinates and the weights d_i associated with the customers and the weight capacity D of the vehicles. The costs of the arcs are integer values obtained by truncating the value of the Euclidean distances between the corresponding endpoints.

We considered five classes of instances (see Table 1), each corresponding to a different way used to generate the items associated with each customer. The first class corresponds to the original CVRP instance (obtained by assigning to each customer a single item having both sizes equal to 1, and by setting $W = H = n$). As to the remaining classes, the item and bin sizes are generated in a similar way as in the 2BPP literature. For each class $r = 2, \dots, 5$, the size of the loading surface of the vehicles is set to $W = 20$ and $H = 40$, and the number of items generated for each customer is a uniformly random integer value in the interval $[1, r]$. For each of these items, a possible shape, namely, *Vertical*, *Homogeneous*, or *Horizontal*, is selected with equal probability, and the corresponding item sizes are randomly generated in the intervals given in Table 1.

It should be observed that in these instances, there is no correlation between the weight of the items and their overall area. In our preliminary experiments, we also extensively generated correlated instances, which, however, turned out to be easier to solve than the uncorrelated ones (see Iori 2004 for more details).

For each instance, the number K of available vehicles is determined as follows. For instances of Class 1,

Table 1 Classes Used for the Generation of the Items

Class	m_i	Vertical		Homogeneous		Horizontal	
		h_{ij}	w_{ij}	h_{ij}	w_{ij}	h_{ij}	w_{ij}
1	1	1	1	1	1	1	1
2	[1, 2]	[4H/10, 9H/10]	[W/10, 2W/10]	[2H/10, 5H/10]	[2W/10, 5W/10]	[H/10, 2H/10]	[4W/10, 9W/10]
3	[1, 3]	[3H/10, 8H/10]	[W/10, 2W/10]	[2H/10, 4H/10]	[2W/10, 4W/10]	[H/10, 2H/10]	[3W/10, 8W/10]
4	[1, 4]	[2H/10, 7H/10]	[W/10, 2W/10]	[H/10, 4H/10]	[W/10, 4W/10]	[H/10, 2H/10]	[2W/10, 7W/10]
5	[1, 5]	[H/10, 6H/10]	[W/10, 2W/10]	[H/10, 3H/10]	[W/10, 3W/10]	[H/10, 2H/10]	[W/10, 6W/10]

K is set equal to the corresponding value in the original CVRP instance, denoted as K_{CVRP} . For the other classes, we heuristically solve a 2BPP associated with the items by using an adaptation to 2BPP of the heuristic described by Martello, Pisinger, and Vigo (2000) for the 3BPP. Then, K is set to the maximum value between the number of bins in this heuristic solution and K_{CVRP} . It should be noted that because in the heuristic 2BPP approach, clustering and sequential loading constraints are not explicitly taken into account, the resulting K may be smaller than the actual minimum number of vehicles needed to load all the items, thus leading to an infeasible 2L-CVRP instance. However, this situation never occurred in our experiments: the exact algorithm was always able to find a feasible solution using this heuristic K value.

We considered 12 CVRP instances and, for each of them, we generated one instance for each class, obtaining in total 60 instances, with up to 35 customers and 114 items. The original CVRP instances and the complete set of 2L-CVRP instances can be downloaded from <http://www.or.deis.unibo.it/research.html>.

We imposed a CPU time limit of 86,400 seconds (i.e., 1 day) to the overall algorithm. The branch-and-bound algorithm of §4 was allowed a maximum time of 7,200 seconds (i.e., 2 hours) for each execution of *Check-2L* requested by the Separation Procedure 4 of §3.2, and a maximum time of 100 seconds as well as a maximum number of 10,000 backtrackings for each execution requested by the heuristic algorithm of §3.5. These values were determined during a preliminary tuning of the algorithm, performed by considering a small subset of instances, and represent a good compromise between computing time and overall performance.

The results of our computational experience are summarized in Tables 2 and 3. For each instance, *Name* and *Class* give the name of the original CVRP instance and the class used for the creation of the items, respectively. Then, n represents the number of customers, M the total number of items, and K the number of available vehicles.

The performance of the algorithm in the solution of each instance is summarized in three groups of columns denoted as *Loading*, *Routing*, and *Overall*. For what concerns the loading group, *Pool* reports the size

of the pool of the feasible and infeasible loading constraints kept in memory, and N_{BB} gives the total number of times algorithm *Check-2L* was called by the Separation Procedure 4 of §3.2. *Fails* gives the number of calls in which *Check-2L* was not able either to find a feasible loading for the subproblem or to prove its infeasibility. Finally, T_{load} represents the total CPU time in seconds used by the loading-related procedures. It is worth noting that the pool is filled with N_{BB} (feasible or infeasible) entries by the Separation Procedure 4, and $\text{Pool} - N_{\text{BB}}$ entries by the heuristic approach of §3.5.

In the routing group, *Cuts* gives the number of cuts obtained through Separation Procedures 1–4 and added to the reduced model (not including default cuts added by CPLEX), $\%_{\text{gap}}$ reports the percentage gap between the value z of the best feasible solution found and the final lower bound LB of the root node (computed as $\%_{\text{gap}} = 100(z - LB)/z$), and T_{rout} gives the total time spent by the routing-related procedures. Finally, in the overall group, z gives the value of the best feasible solution found, T_z the time required to obtain such a solution (i.e., the time in which the last update of the incumbent solution was made), and T_{tot} reports the computing time used by the overall algorithm (i.e., $T_{\text{tot}} = T_{\text{load}} + T_{\text{rout}}$). All the times are expressed in seconds on a Pentium IV 3 GHz. We note that a solution is proved to be optimal if and only if it achieves *Fails* = 0 and $\%_{\text{gap}} = 0$. These optimal values are depicted in bold characters.

By observing Tables 2 and 3, we may see that the proposed algorithm was able to solve all instances with up to 25 customers within moderate computing time (always smaller than one hour), whereas a few larger instances were not solved within the overall time limit. The size of the solved instances is consistent with the results reported in the literature for the two separate problems that are combined into the 2L-CVRP. Indeed, a basic branch-and-cut approach for the CVRP, using just simple separation procedures for constraints (4) may hardly solve instances with more than 30 customers, whereas state-of-the-art, branch-and-bound algorithms for 2BPP (e.g., Martello and Vigo 1998; Boschetti and Mingozzi 2003b; Fekete, Schepers, van der Veen 2007; Pisinger and Sigurd

Table 2 Overall Performance of the Algorithm

Name	Class	n	M	K	Loading				Routing			Overall		
					$Pool$	N_{BB}	$Fails$	T_{load}	$Cuts$	$\%_{gap}$	T_{rout}	z	T_{heur}	T_{tot}
E016–03m	1	16	15	3	26	9	0	0.00	209	0.00	0.94	273	0.77	0.94
	2	16	24	3	88	40	0	5.34	702	0.00	10.19	285	6.42	15.53
	3	16	31	3	92	29	0	16.70	601	0.00	4.31	280	18.64	21.02
	4	16	37	4	29	9	0	3.06	28	0.00	0.03	288	2.67	3.09
	5	16	45	4	12	5	0	40.01	4	0.00	0.02	279	40.03	40.03
E016–05m	1	16	15	5	29	7	0	0.00	145	0.00	0.36	329	0.19	0.36
	2	16	25	5	43	19	0	0.06	397	0.00	4.28	342	3.41	4.34
	3	16	31	5	37	8	0	0.27	379	0.00	3.59	347	0.88	3.86
	4	16	40	5	29	4	0	18.94	212	0.00	0.92	336	0.20	19.86
	5	16	48	5	20	0	0	0.00	111	0.00	0.27	329	0.09	0.27
E021–04m	1	21	20	4	44	20	0	0.00	352	0.00	5.08	351	5.05	5.08
	2	21	29	5	1,555	706	0	9.29	2,937	0.00	486.71	396	467.44	496.00
	3	21	46	5	40	25	0	12.96	133	0.00	0.90	387	13.69	13.86
	4	21	44	5	73	39	0	58.38	91	0.00	0.31	374	57.53	58.69
	5	21	49	5	23	10	0	0.20	46	0.00	0.06	369	0.23	0.27
E021–06m	1	21	20	6	40	12	0	0.00	93	0.00	0.20	423	0.17	0.20
	2	21	32	6	34	7	0	0.00	238	0.00	2.03	434	0.19	2.03
	3	21	43	6	85	26	0	4.28	587	0.00	7.01	432	9.70	11.30
	4	21	50	6	53	8	0	0.78	368	0.00	5.36	438	4.92	6.14
	5	21	62	6	38	11	0	46.36	154	0.00	0.37	423	23.59	46.74
E022–04g	1	22	21	4	20	8	0	0.00	41	0.00	0.03	367	0.03	0.03
	2	22	31	4	52	27	0	1.14	126	0.00	1.16	380	1.41	2.30
	3	22	37	4	41	10	0	1.83	52	0.00	0.06	373	1.83	1.89
	4	22	41	4	118	31	0	32.19	383	0.00	3.24	377	35.33	35.42
	5	22	57	5	38	18	0	1,867.22	39	0.00	0.16	389	1,867.25	1,867.38
E022–06m	1	22	21	6	51	19	0	0.02	519	0.00	5.77	488	5.44	5.78
	2	22	33	6	93	21	0	0.39	1,010	0.00	26.13	491	26.11	26.52
	3	22	40	6	77	44	0	2.83	1,081	0.00	34.01	496	28.66	36.84
	4	22	57	6	40	0	0	1.55	311	0.00	1.47	489	2.00	3.02
	5	22	56	6	57	29	0	0.17	509	0.00	4.56	488	3.89	4.74

2006) may solve loading instances similar to those generated in our work with at most 80–100 items.

The effect of the loading component of the 2L-CVRP is witnessed by the fact that both K and the optimal solution value are, in general, larger than those of the original CVRP instance. For Classes 2–5, the average increase in the solution value, with respect to the CVRP solution, is respectively 6.8%, 6.1%, 5.9%, and 5.6% (computed by considering only the instances with proved optimal values for all classes). The few exceptions to this increase in the routing cost are represented by instances of Class 5, in which the item sizes are relatively small.

Procedure *Check-2L* proved to be particularly efficient for the resolution of the 2L. For the complete set of instances, out of 9,216 times in which it was called by the Separation Procedure 4, *Check-2L* failed only 19 times to prove the feasibility or infeasibility of the loading. These exceptions arise for one instance of Class 4 and two instances of Class 5, and this is explained by the fact that these classes are characterized by a large number of items to be loaded into each vehicle. This is a typical feature of very difficult 2BPPs. As a consequence, for each CVRP instance,

T_{load} augments from Class 2 to Class 5, and in some cases, can absorb a very large part of the computing time. We also note that the final solutions of instances E030–03g Classes 4 and 5 were not proved to be optimal, because of the failures of *Check-2L* that may result in the addition of possibly not valid cuts (see §3.4).

When addressing larger CVRP instances, T_{rout} can increase consistently. This is, however, not surprising because it is well known that the separation of constraints (4) does not suffice for the quick solution of CVRPs of these sizes through branch and cut. All the instances of Class 1 are solved to optimality. Among the other classes (where the routing does not absorb the entire computing time granted to the algorithm), in just three cases the branch-and-cut approach does not manage to explore the whole tree. The number of cuts added during the execution of the algorithm may be quite large and increases with the size of the instance.

6. Conclusions

In this paper, we examined the problem of finding the optimal routes for K vehicles used to serve the

Table 3 Overall Performance of the Algorithm

Name	Class	n	M	K	Loading				Routing			Overall		
					$Pool$	N_{BB}	$Fails$	T_{load}	$Cuts$	$\%_{gap}$	T_{rout}	z	T_{heur}	T_{tot}
E023–03g	1	23	22	3	3	3	0	0.00	30	0.00	0.00	558	0.00	0.00
	2	23	32	5	407	198	0	26.30	787	0.00	15.99	724	41.27	42.28
	3	23	41	5	44	21	0	3.13	47	0.00	0.14	698	2.28	3.27
	4	23	51	5	93	49	0	1,958.09	304	0.00	1.53	714	1,959.13	1,959.63
	5	23	55	6	64	37	0	787.25	20	0.00	0.08	742	776.53	787.33
E023–05s	1	23	22	5	23	10	0	0.00	6	0.00	0.03	657	0.02	0.03
	2	23	29	5	493	321	0	1.99	705	0.00	16.75	720	9.36	18.74
	3	23	42	5	234	91	0	54.53	384	0.00	6.34	730	60.63	60.88
	4	23	48	5	34	10	0	18.58	37	0.00	0.02	701	10.94	18.59
	5	23	52	6	13	6	0	958.64	8	0.00	0.00	721	958.64	958.64
E026–08m	1	26	25	8	81	31	0	0.02	727	0.00	19.78	609	18.86	19.80
	2	26	40	8	141	12	0	0.02	1,199	0.00	57.53	612	47.00	57.55
	3	26	61	8	139	22	0	3.83	1,244	0.00	160.39	615	153.23	164.22
	4	26	63	8	71	18	0	8.17	1,440	0.00	250.03	626	158.67	258.20
	5	26	91	8	63	10	0	31.91	527	0.00	11.27	609	18.53	43.17
E030–03g	1	30	29	3	73	61	0	0.49	6,207	0.00	54,635.13	524	25,902.42	54,635.61
	2	30	43	6	3,478	957	0	232.08	4,546	0.00	10,035.87	687	802.95	10,267.95
	3	30	49	6	374	220	0	143.58	1,068	0.00	289.65	637	392.92	433.23
	4	30	72	7	1,109	270	2	23,525.76	1,280	0.00	174.00	738	23,676.27	23,699.77
	5	30	86	7	262	94	7	74,586.73	427	0.00	116.34	706	74,231.45	74,703.07
E033–03n	1	33	32	3	47	32	0	0.00	319	0.00	6.14	1,991	6.03	6.14
	2	33	44	7	5,943	4,555	0	342.94	21,899	9.29	86,058.06	2,884	70,581.38	86,401.01
	3	33	56	7	1,074	556	0	153.12	2,716	0.00	14,087.63	2,574	6,509.33	14,240.75
	4	33	78	7	1,588	276	0	12,232.80	3,119	0.15	74,167.61	2,668	18,574.39	86,400.41
	5	33	102	8	116	50	10	86,398.77	108	4.87	1.25	2,739	47,714.29	86,400.02
E036–11h	1	36	35	11	113	27	0	0.00	1,962	0.00	2,114.28	682	1,334.94	2,114.28
	2	36	56	11	136	29	0	0.02	1,857	0.00	1,426.03	682	1,333.81	1,426.05
	3	36	74	11	162	0	0	0.44	1,589	0.00	992.91	682	194.06	993.34
	4	36	93	11	247	49	0	120.71	3,413	0.00	7,826.02	691	7,639.74	7,946.74
	5	36	114	11	64	0	0	0.12	1,637	0.00	1,139.74	682	55.53	1,139.86

demand of n customers, consisting of a set of two-dimensional rectangular items with given sizes and weight. Each vehicle has a weight capacity limit and a rectangular loading surface. The problem, denoted as 2L-CVRP, combines the well-known CVRP and the two-dimensional bin packing problem, and leads to a very complicated overall combinatorial problem.

We presented an integer linear programming model for the 2L-CVRP, containing two families of constraints, used to impose the weight capacity cut constraints and to forbid infeasible loading patterns. Because both families involve an exponentially growing number of constraints, we adopted a branch-and-cut approach for the exact solution of the model, using heuristic separation procedures to possibly detect violated constraints.

The proposed approach was successfully tested on instances derived from classical CVRP ones, involving up to 35 customers and more than 100 items. Within 24 hours of computing time, the proposed algorithm was able to solve all the instances of the test bed except five cases. Moreover, all the instances with at

most 25 customers were solved in less than one hour of computing time.

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