

# Vehicle Routing: problems and methods

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# Overview

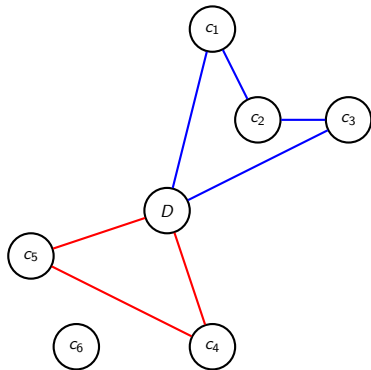
- ▶ What is Vehicle Routing?
- ▶ Offline problems:
  - ▶ VRP with time windows
  - ▶ Pickup-and-Delivery problems
- ▶ Online problems:
  - ▶ Stochastic Pickup-and-Delivery
  - ▶ The pickup-and-delivery challenge of ICAPS2021

# What is Vehicle Routing?

Input:

- ▶ Fleet of vehicles
- ▶ Depot(s)
- ▶ Clients
- ▶ Distance matrix
- ▶ Additional constraints
- ▶ Objective function

**VRP:** Find a set of tours that covers a subset of the clients, satisfies the constraints, and is optimal for the given objective function.



# First concrete example: VRP with Time Windows

- ▶  $V$ : set of clients and the depot.
- ▶  $V_{cl}$ : set of clients, i.e.,  $V = V \setminus \{0\}$ .
- ▶ for each  $i \in V$ :
  - ▶  $[e_i, d_i]$ : time window of client  $i$ ,
  - ▶  $q_i$ : demand of client  $i$ .
- ▶  $q : V_{cl} \rightarrow \mathbb{R}_{>0}$ : demand function of the clients.
- ▶  $G = (V, A)$  complete graph on  $V$ .
- ▶  $Q$ : capacity of the vehicles.
- ▶  $c : A \rightarrow \mathbb{R}_{\geq 0}$ : distance function on the edges, satisfies the triangle inequality.
- ▶ for  $S \subset V$ :

$$\delta^+(S) = \{(i, j) \in A \mid i \in S, j \in V \setminus S\},$$

$$\delta^-(S) = \{(i, j) \in A \mid i \in V \setminus S, j \in S\}.$$

## VRP with time windows

- ▶ for  $S \subset V_{cl}$ :  $r(S)$  is the minimum number of vehicles required to load the demand of the clients in  $S$ .
  - ▶ Computing  $r(S)$  exactly requires the solution of a bin-packing problem.
  - ▶ Trivial lower bound:  $\lceil \sum_{i \in S} q_i / Q \rceil$ .
- ▶ Path  $P = (v_1, \dots, v_k)$  with arc set  $A_P = \{(v_i, v_{i+1}) : i = 1 \dots, k - 1\}$ . All vertices are different with the exception that both  $v_1$  and  $v_k$  are the depot.
- ▶ Infeasible path: not possible to respect all its time windows while traversing the path.

## MIP formulation of VRP with time windows

- ▶ For each  $(i, j) \in A$ , decision variable  $x_{ij} \in \{0, 1\}$ : it is 1 if  $(i, j)$  is in a vehicle's route, and 0 otherwise.

$$\min \sum_{(i,j) \in A} c_{ij} x_{ij} \quad (1)$$

$$\text{s.t.} \quad \sum_{(i,k) \in \delta^-(k)} x_{ik} = 1, \quad k \in V_{cl} \quad (2)$$

$$\sum_{(k,j) \in \delta^+(k)} x_{kj} = 1, \quad k \in V_{cl} \quad (3)$$

$$x(\delta^-(S)) \geq r(S), \quad S \subseteq V_{cl} \quad (4)$$

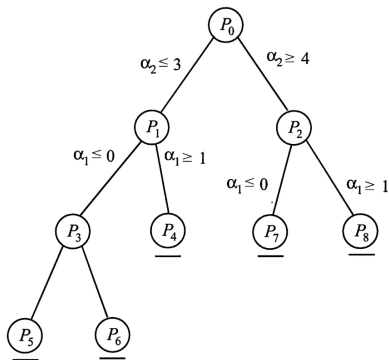
$$x(A_P) \leq |P| - 2, \quad \text{for each minimal infeasible path } P \quad (5)$$

$$x_{ij} \in \{0, 1\}, \quad (i, j) \in A. \quad (6)$$

- ▶ The **VRPTW polytope** is the convex hull of points satisfying (2)-(6).

# Linear programming based branch-and-bound

- ▶ LP relaxation: drop integrality of variables
- ▶ Solve LP relaxation, and if the solution is not-integral, branch on some variable.
- ▶ We get two subproblems, and repeat the above with them.







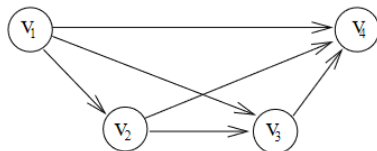


## Some classes of valid inequalities

For the infeasible path

$P = (v_1, \dots, v_k)$  the **tournament constraint** is

$$\sum_{i=1}^{k-1} \sum_{j=i+1}^k x_{v_i v_j} \leq k - 2. \quad (7)$$



### Proposition

The (7) is valid for the VRPTW polytope.

# The reachability cuts of Lysgaard

- ▶ For any customer  $i \in V_{cl}$ ,  $A_i^- \subset A$  is the minimum arc set such that any feasible path  $(0, \dots, i)$  lies in  $A_i^-$ , i.e.,  $(j, k) \in A_i^-$  for each arc on the feasible path.
- ▶ To determine  $A_i^-$ , for each arc  $(j, k) \in A$  check if there is a feasible path  $(0, \dots, j, k, \dots, i)$ .
- ▶ For any  $S \subseteq V_{cl}$ , and customer  $i \in S$ , define the  $R_i^-(S)$  cut:

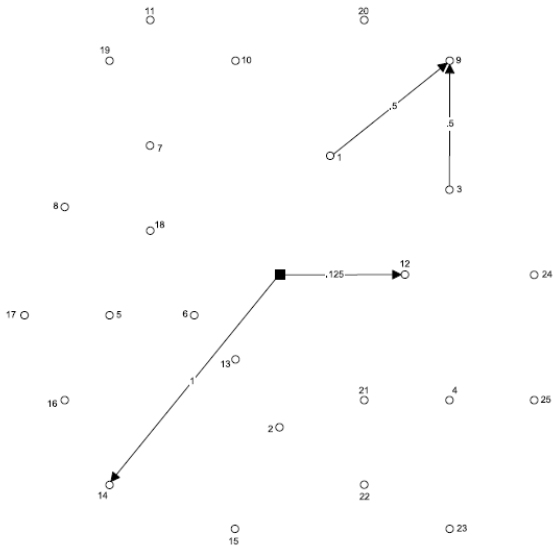
$$x(\delta^-(S) \cap A_i^-) \geq 1. \quad (8)$$

## Proposition

*The cut (8) is valid for the VRPTW polytope.*

## Example for $R_i^-(S)$ cut

For  $S = \{1, 3, 9\}$ ,  
and  $i = 9$ ,  $S$  is  
disconnected from  
the depot, and  
 $x(\delta^-(S) \cap A_i^-) \geq 1$   
is violated.



## Reachability cuts

- ▶ For any customer  $i \in V_{cl}$ ,  $A_i^+ \subset A$  is the minimum arc set such that any feasible path  $(i, \dots, 0)$  lies in  $A_i^+$ , i.e.,  $(j, k) \in A_i^+$  for each arc on the feasible path.
- ▶ To determine  $A_i^+$ , for each arc  $(j, k) \in A$  check if there is a feasible path  $(i, \dots, j, k, \dots, 0)$ .
- ▶ For any  $S \subseteq V_{cl}$ , and customer  $i \in S$ , define the  $R_i^+(S)$  cut:

$$x(\delta^+(S) \cap A_i^+) \geq 1. \quad (9)$$

### Proposition

*The cut (9) is valid for the VRPTW polytope.*

## Reachability cuts for a subset of customers

- ▶ Customer set  $T \subseteq V_{cl}$  is **conflicting** if and only if the customers in  $T$  must be served on  $|T|$  separate routes in any feasible solution.
- ▶ For a conflicting customer set  $T \subseteq V_{cl}$ , the **reaching arc set**  $A_T^-$  is defined as  $A_T^- := \bigcup_{i \in T} A_i^-$ . The  **$R_T^-(S)$  cut** is

$$x(\delta^-(S) \cap A_T^-) \geq |T|. \quad (10)$$

### Proposition

*The (10) cut is valid for the VRPTW polytope.*

## Reachability cuts for a subset of customers

- ▶ For a conflicting customer set  $T \subseteq V_{cl}$ , the **reachable arc set**  $A_T^+$  is defined as  $A_T^+ := \bigcup_{i \in T} A_i^+$ . The  **$R_T^+(S)$  cut** is

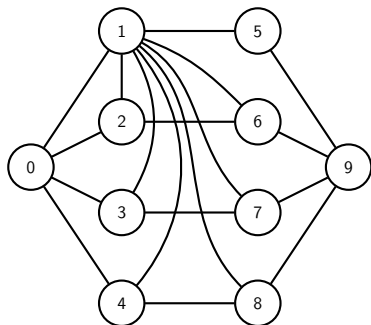
$$x(\delta^+(S) \cap A_T^+) \geq |T|. \quad (11)$$

### Proposition

*The cut (11) is valid for the VRPTW polytope.*

# Pickup-and-Delivery Type Problems

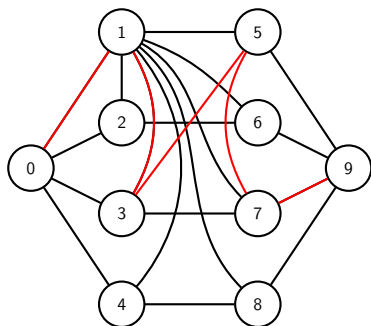
- ▶ Instead of clients, there are pairs of pickup-and-delivery points
- ▶ From each pair, first the pickup point must be visited, then the delivery point.
- ▶ 0 and  $2n + 1$  are two copies of the depot.
- ▶  $P = \{1, \dots, n\}$  are the pickup points, and  $D = \{n + 1, \dots, 2n\}$  are the delivery points, and  $(i, n + i)$  forms a pickup-delivery pair for  $i \in P$ .





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# Modeling by a Mixed-Integer Program

$$\min \sum_{a \in A} c_a x_a \quad (12)$$

s.t.

$$\sum_{a \in \delta^+(0)} x_a = m \quad (13)$$

$$\sum_{a \in \delta^+(i)} x_a = 1 \quad \forall i \in P \cup D \quad (14)$$

$$\sum_{a \in \delta^-(i)} x_a = 1 \quad \forall i \in P \cup D \quad (15)$$

$$s_j - s_i \geq t_{ij} - M(1 - x_{ij}) \quad \forall (i, j) \in A \quad (16)$$

$$s_{i+n} - s_i \leq T_{max} \quad \forall i \in P \quad (17)$$

$$e_i \leq s_i \leq \ell_i \quad \forall i \in P \cup D \quad (18)$$

## Modeling by a Mixed-Integer Program (cnt.)

$$\sum_{(i,j) \in A: i,j \in S} x_{ij} \leq |S| - 2 \quad \forall S \in \mathcal{S} \quad (19)$$

$$q_i + \sum_{a \in \delta^-(i)} b_a = \sum_{a \in \delta^+(i)} b_a \quad \forall i \in P \cup D \quad (20)$$

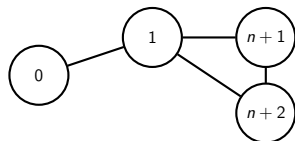
$$0 \leq b_a \leq Qx_a \quad \forall a \in A \quad (21)$$

$$b_{0i} = b_{i+n,2n+1} = 0 \quad \forall i \in P \quad (22)$$

$$x_a \in \{0, 1\} \quad \forall a \in A \quad (23)$$

where  $\mathcal{S}$  consists of all the sets  $S \subset N$  such that  $0 \in S$ ,  $2n+1 \notin S$ , and  $\exists i \in P$  such that  $i \notin S$ , but  $i+n \in S$ .

Example:  $S = \{0, 1, n+1, n+2\}$ .



# Valid inequalities

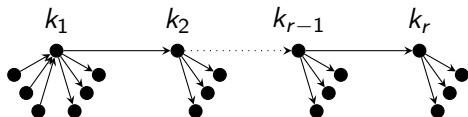
$\pi = (k_1, \dots, k_r)$  compatible path,  
 $E_\pi = \{(k_i, k_{i+1}) : i = 1, \dots, r-1\}$ .

## Proposition

For each  $i \in \{1, \dots, r\}$ , let  $S_1 \subseteq \delta^-(k_1)$  and  $T_i \subseteq \delta^+(k_i) \setminus E_\pi$  such that the path  $(s, k_1, \dots, k_i, t)$  is incompatible for all  $(s, k_1) \in S_1$  and  $(k_i, t) \in T_i$  for any  $1 \leq i \leq r$ . The outfork constraint

$$\sum_{a \in S_1} x_a + \sum_{i=1}^r \sum_{a \in T_i} x_a + \sum_{i=1}^{r-1} x_{k_i, k_{i+1}} \leq r \quad (24)$$

is valid for the DARP.



# Fully lifted fork constraints

$\pi = (k_1, \dots, k_r)$  compatible path,

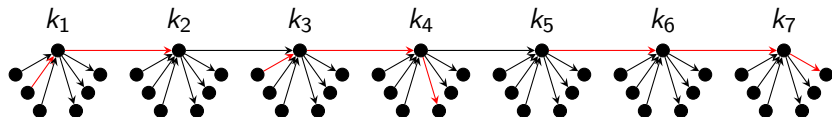
$E_\pi = \{(k_i, k_{i+1}) : i = 1, \dots, r-1\}$

$\forall i \in \{1, \dots, r\}$ :  $S_i \subseteq \delta^-(k_i) \setminus E_\pi$  and  $T_i \subseteq \delta^+(k_i) \setminus E_\pi$  such that the path  $(s, k_i, \dots, k_j, t)$  is not compatible for all  $(s, k_i) \in S_i$  and  $(k_j, t) \in T_j$  for any  $1 \leq i \leq j \leq r$ .

## Proposition

The fully lifted fork constraint is valid for the DARP.

$$\sum_{i=1}^r \sum_{a \in S_i \cup T_i} x_a + \sum_{i=1}^{r-1} x_{i,i+1} \leq r. \quad (25)$$



# Separation

$H = (S, T, E)$  bipartite graph,  $S$  and  $T$  color classes, where

$$S = \cup_{i=1}^r \delta^-(k_i) \setminus E_\pi, \quad T = \cup_{i=1}^r \delta^+(k_i) \setminus E_\pi.$$

For  $a_i = (v_i, k_i) \in \delta^-(k_i)$  and  $a_j = (k_j, v_j) \in \delta^+(k_j)$ , the edge  $\{a_i, a_j\}$  belongs to  $E$  for all  $1 \leq i \leq j \leq r$  if and only if the path  $(v_i, k_i, \dots, k_j, v_j)$  is compatible.

## Proposition

*Let  $U \subset S \cup T$  be a stable set in  $H$ . Then the system of sets  $S_i = \delta^-(k_i) \cap U$  and  $T_i = \delta^+(k_i) \cap U$  for all  $i \in \{1, \dots, r\}$  determines a fully lifted fork constraint.*

## Proof.

If the path  $(v_i, k_i, \dots, k_j, v_j)$  is compatible, then the two nodes corresponding to the arcs  $(v_i, k_i)$  and  $(k_j, v_j)$  are connected in the bipartite graph, so a stable set cannot contain both  $(v_i, k_i)$  and  $(k_j, v_j)$ . □

## Separation (cnt.)

### Algorithm

*input: vector  $x^*$ , compatible path  $(k_1, \dots, k_r)$ , and bipartite graph  $H$ .*

*output: either a violated inequality or  $\emptyset$ .*

1. *Weight each node  $a$  of  $H$  with  $x_a^*$ .*
2. *Determine a maximum weight stable set  $U$  in  $H$ .*
3. *If  $x^*(U) > r - \sum_{i=1}^{r-1} x_{k_i, k_{i+1}}^*$ , then return  $x(U) + \sum_{i=1}^{r-1} x_{k_i, k_{i+1}} \leq r$ , otherwise return  $\emptyset$ .*

## Commodity cuts

For  $i \in P$ , let  $S_i \subset \delta^-(i)$  and  $S_{i+n} \subset \delta^-(i+n)$  be such that  $a_1$  and  $a_2$  are incompatible for all  $a_1 \in S_i$  and  $a_2 \in S_{i+n}$ . The following inequality is valid for DARP:

$$\sum_{a \in S_i \cup S_{i+n}} x_a \leq 1. \quad (26)$$

Define analogously the inequalities

$$\sum_{a \in S_i \cup T_{i+n}} x_a \leq 1. \quad (27)$$

$$\sum_{a \in T_i \cup S_{i+n}} x_a \leq 1 \quad (28)$$

$$\sum_{a \in T_i \cup T_{i+n}} x_a \leq 1 \quad (29)$$



# Computational results

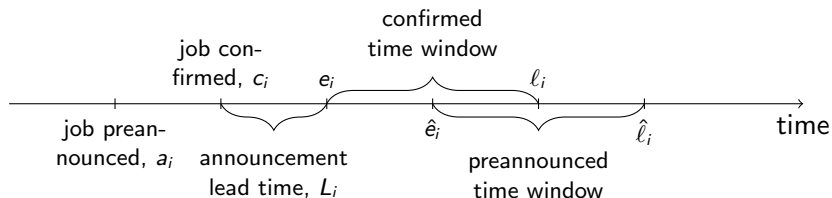
- ▶ CPLEX solver and implementation in C++
- ▶ CUT1 = some basic cuts and reachability cuts
- ▶ CUT2 = CUT1 + fully lifted fork constraints for  $r \in \{1, 2\}$
- ▶ CUT3 = CUT2 + commodity cuts
- ▶ gap closed =  $\frac{\text{"solution value"}}{\text{"best lower bound"}} - 1$

# Comparisons

| File     | root gap |         |         | final gap |         |         | #nodes  |         |         | #cuts   |         |         |
|----------|----------|---------|---------|-----------|---------|---------|---------|---------|---------|---------|---------|---------|
|          | $CUT_1$  | $CUT_2$ | $CUT_3$ | $CUT_1$   | $CUT_2$ | $CUT_3$ | $CUT_1$ | $CUT_2$ | $CUT_3$ | $CUT_1$ | $CUT_2$ | $CUT_3$ |
| a2-16    | 0.0070   | 0       | 0       | 0         | 0       | 0       | 12      | 0       | 0       | 27      | 49      | 60      |
| a2-20    | 0.0014   | 0       | 0       | 0         | 0       | 0       | 0       | 0       | 0       | 42      | 67      | 94      |
| a2-24    | 0.0400   | 0.0031  | 0       | 0         | 0       | 0       | 1628    | 3       | 0       | 81      | 120     | 144     |
| a3-18    | 0.0060   | 0       | 0       | 0         | 0       | 0       | 7       | 0       | 0       | 108     | 84      | 124     |
| a3-24    | 0.0270   | 0       | 0       | 0         | 0       | 0       | 1486    | 0       | 0       | 347     | 185     | 162     |
| a3-30    | 0.0003   | 0       | 0       | 0         | 0       | 0       | 3       | 0       | 0       | 269     | 341     | 240     |
| a3-36    | 0.0198   | 0.0055  | 0       | 0         | 0       | 0       | 156     | 14      | 0       | 462     | 727     | 401     |
| a4-16    | 0.0159   | 0.0040  | 0.0039  | 0         | 0       | 0       | 249     | 7       | 0       | 552     | 290     | 235     |
| a4-24    | 0        | 0       | 0       | 0         | 0       | 0       | 0       | 0       | 0       | 122     | 169     | 161     |
| a4-32    | 0.0273   | 0       | 0       | 0         | 0       | 0       | 7062    | 0       | 0       | 1750    | 689     | 586     |
| a4-40    | 0.0492   | 0.0089  | 0.0045  | 0         | 0       | 0       | 140341  | 250     | 13      | 3366    | 1774    | 799     |
| a4-48    | 0.0741   | 0.0143  | 0.0044  | 0.0484    | 0       | 0       | 137130  | 693     | 13      | 4733    | 4430    | 1105    |
| a5-40    | 0.0484   | 0       | 0       | 0.0146    | 0       | 0       | 205485  | 0       | 0       | 2415    | 702     | 465     |
| a5-50    | 0.0811   | 0.0105  | 0.0042  | 0.0607    | 0       | 0       | 92714   | 1090    | 70      | 7117    | 4357    | 1470    |
| a5-60    | 0.0546   | 0.0104  | 0.0054  | 0.0352    | 0       | 0       | 49392   | 1183    | 224     | 5926    | 5412    | 2375    |
| a6-48    | 0.1400   | 0.0088  | 0.0031  | 0.1140    | 0       | 0       | 82360   | 401     | 14      | 15643   | 6549    | 1847    |
| a6-60    | 0.0407   | 0.0156  | 0.0022  | 0.0277    | 0       | 0       | 35503   | 667     | 9       | 16011   | 7558    | 2025    |
| a6-72    | 0.0866   | 0.0168  | 0.0080  | 0.0706    | 0       |         | 29996   | 6476    | 675     | 9125    | 10637   | 4292    |
| a7-56    | 0.0338   | 0.0113  | 0.0104  | 0.0227    | 0       | 0       | 42652   | 433     | 179     | 14577   | 5824    | 3062    |
| a7-70    | 0.0553   | 0.0094  | 0.0043  | 0.0465    | 0       | 0       | 22315   | 2749    | 1232    | 19858   | 12642   | 6142    |
| a7-84    | 0.0982   | 0.0220  | 0.0095  | 0.0899    | 0.0127  | 0       | 17955   | 8557    | 2061    | 19496   | 31022   | 7168    |
| a8-64    | 0.0857   | 0.0189  | 0.0095  | 0.0768    | 0       | 0       | 29072   | 6768    | 427     | 12726   | 17933   | 3538    |
| a8-80    | 0.1080   | 0.0217  | 0.0084  | 0.1000    | 0.0112  | 0       | 18182   | 5616    | 1378    | 17696   | 28579   | 6606    |
| a8-96    | 0.1120   | 0.0336  | 0.0119  | 0.1070    | 0.0322  | 0.0018  | 8729    | 3100    | 8224    | 22672   | 38257   | 16760   |
| $\Sigma$ | 1.213    | 0.215   | 0.0903  | 0.814     | 0.0569  | 0.0023  | 922429  | 38007   | 14519   | 175121  | 178397  | 59861   |

# Dynamic vehicle routing problems

- ▶ Dynamic problems: transportation requests are not known in advance. Each request  $i$  has an preannouncement time  $a_i$ , a pickup location  $p(i)$ , a delivery location  $d(i)$ , and a preannounced time window  $[\hat{e}_i, \hat{\ell}_i]$ .
- ▶ After the preannouncement, transportation request  $i$  gets confirmed at some time  $c_i > a_i$ , and the confirmed time window is  $[e_i, \ell_i]$ .
- ▶ If request  $i$  is fulfilled, the profit earned is *profit* <sub>$i$</sub>



# Dynamic vehicle routing

- ▶ The vehicles serve one request at time, and after fulfilling a request, they proceed to the next request, or go back to the depot.
- ▶ The *routing cost* is the total distance traveled without serving a request.
- ▶ The objective is to minimize the routing cost + the total profit of unserved (rejected) requests.

# Formulation of the static problem

$$\text{minimize } \sum_{(\alpha,\beta) \in E} \text{cost}_{\alpha,\beta} x_{\alpha,\beta} \quad (30)$$

subject to

$$x_{sv} = 1, \quad \forall v \in V \quad (31)$$

$$\sum_{(\alpha,\beta) \in E} x_{\alpha,\beta} = \sum_{(\beta,\alpha) \in E} x_{\beta,\alpha}, \quad \forall \alpha \in N \setminus \{s, t\} \quad (32)$$

$$\max\{e_i, \tau_{\text{depot},p(i)}\} \leq \delta_i \leq \ell_i, \quad \forall i \in J \quad (33)$$

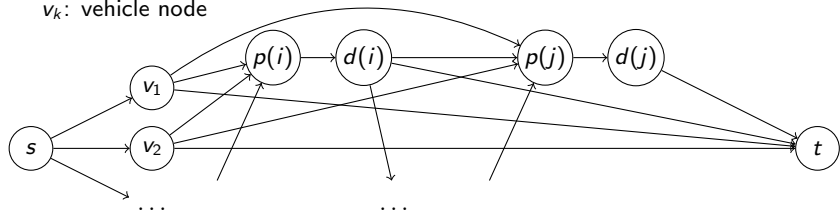
$$\delta_j + M(1 - x_{d(i),p(j)}) \geq \delta_i + \tau_{p(i),d(i)} + \tau_{d(i),p(j)}, \quad \forall i, j \in J \quad (34)$$

$$x_{\alpha,\beta} \in \{0, 1\}. \quad \forall (\alpha, \beta) \in E \quad (35)$$

# Formulation of the static problem (cnt.)

$p(i)$ ,  $d(i)$ : pickup and drop-off nodes of customer  $i$

$v_k$ : vehicle node



$$cost_{\alpha,\beta} := \begin{cases} 0, & \text{if } (\alpha = s \text{ and } \beta \in V), \text{ or } (\alpha \in V \text{ and } \beta = t), \\ & \text{or, for some } i \in J, \alpha = p(i) \text{ and } \beta = d(i) \\ h \cdot dist_{depot,p(i)} - profit_i, & \text{if } \alpha \in V \text{ and } \beta = p(i) \text{ for some } i \in J \\ h \cdot dist_{d(j),p(i)} - profit_i, & \text{if } \alpha = d(j) \text{ and } \beta = p(i) \text{ for some } i \neq j \in J \\ h \cdot dist_{d(i),depot}, & \text{if } i \in J \text{ for some } i \in J, \alpha = d(i) \text{ and } \beta = t. \end{cases}$$

$V$  = set of vehicle nodes,  $P$  = set of pickup nodes  $p(i)$ ,  $D$  = set of delivery nodes  $d(i)$

# Stochastic information

- ▶  $l_i - e_i = \hat{l}_i - \hat{e}_i = TW_i$ .
- ▶ There is a parameter  $L_i$ , the *lead time*, such that  $e_i = c_i + L_i$ .
- ▶ There exists  $\Delta > 0$ , the *range*, such that  $e_i$  is uniformly distributed in  $[\hat{e}_i - \Delta, \hat{e}_i + \Delta]$ .
- ▶ Consequently,  $[e_i, l_i] \subset [\hat{e}_i - \Delta, \hat{l}_i + \Delta]$ .

# The Event Loop

## Algorithm Event loop

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**Initialization:** each vehicle is in the depot, no information is available about the customers.

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1. Wait until a new event occurs (a customer preannounces/ confirms its request or a vehicle arrives to its target location).
2. Invoke Subroutine Opt with the actual time  $t_{act}$ , the actual positions and states of the vehicles and the set  $J_{act}$  of not-yet-finished-or-rejected preannounced or confirmed requests received so-far.
3. According to the output of Subroutine Opt, send new commands to the vehicles.
4. If all customers are served or rejected, then the vehicles go back to the depot, and the processing of events is stopped. Otherwise, proceed with Step 1.



# Subroutine Opt

## Subroutine Opt

---

**Input:** actual time  $t_{act}$ , actual positions and states of the vehicles, confirmed information from each customer  $i$  with  $c_i \leq t_{act}$ , preannounced information from each customer with  $a_i \leq t_{act}$ .

**Output:** new actions for the vehicles

---

1. Build a minimum cost flow problem with respect to  $t_{act}$ .
  2. Search an optimal (0/1) solution.
  3. Determine  $|V|$  (internally) node disjoint  $s - t$  paths from the arcs with flow value 1 in the solution.
  4. Determine the next action for each vehicle (according to the node that follows the vehicle node in a path).
-

# Probabilistic model

- ▶ The arc costs on the arcs  $(\alpha, p(j))$ , where  $\alpha \in V \cup D$  are redefined as

$$h \cdot \text{dist}_{\alpha, p(j)} - P(I_{\alpha, p(j)} = 1) \cdot \text{profit}_j.$$

- ▶ Random variable  $X_i$  represents the completion time of serving customer  $i$ .
- ▶ Random variable  $Y_j$  represents the end of the time window for serving customer  $j$ .
- ▶ If  $\alpha = v$  for some  $v \in V$ , then

$$I_{v, p(j)} = \begin{cases} 1, & \text{if } t_{act} + \tau_{vj} \leq Y_j \\ 0, & \text{otherwise.} \end{cases}$$

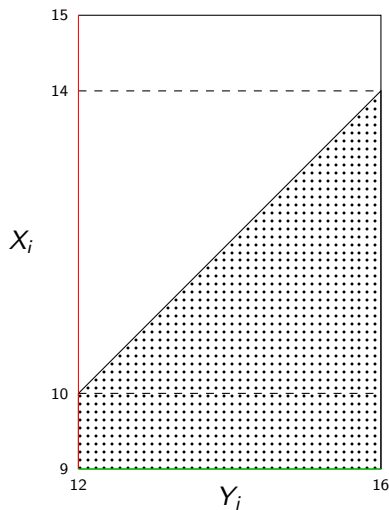
$$P(I_{v, p(j)} = 1) := P(t_{act} + \tau_{vj} \leq Y_j).$$

## Probabilistic model (cnt.)

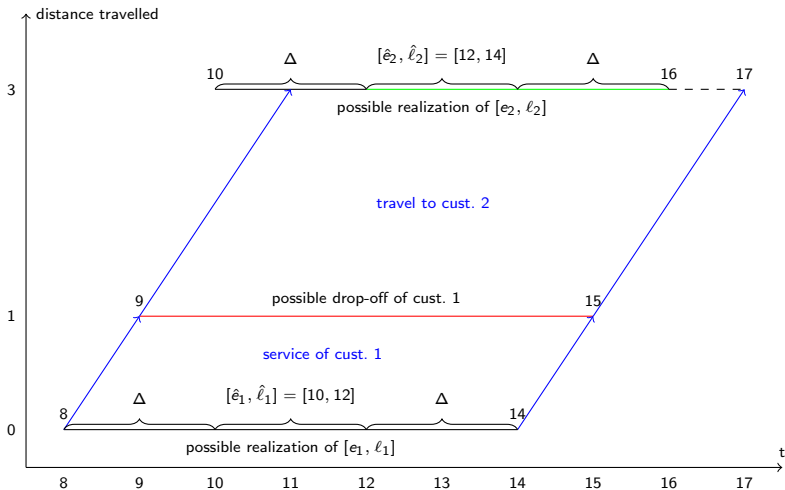
If  $\alpha = d(i)$  for some  $i \in J_{act}$ ,  
then

$$I_{d(i),p(j)} = \begin{cases} 1, & \text{if } X_i + \tau_{ij} \leq Y_j \\ 0, & \text{otherwise.} \end{cases}$$

$$P(I_{d(i),p(j)} = 1) := P(X_i + \tau_{ij} \leq Y_j).$$

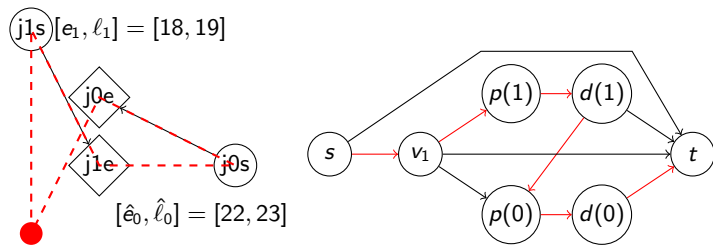


# Illustration for computing the probabilities



## Example

| customer | $a_i$ | $[\hat{e}_i, \hat{\ell}_i]$ | pickup loc. | drop-off loc. | $c_i$ | $[e_i, \ell_i]$ |
|----------|-------|-----------------------------|-------------|---------------|-------|-----------------|
| 0        | 1     | [22, 23]                    | (3, 1)      | (1, 2)        | 2     | [27, 28]        |
| 1        | 1     | [18, 19]                    | (0, 3)      | (1, 1)        | 1     | [18, 19]        |
| 2        | 2     | [20, 21]                    | (2, 5)      | (4, 1)        | 3     | [20, 21]        |

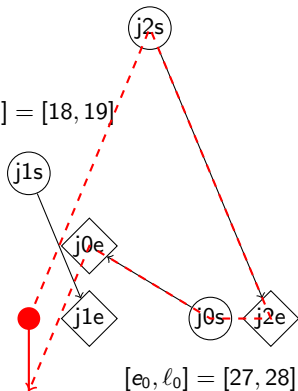


**Figure:** Left: known information at  $t = 1$ ; the vehicle is at the red point (at  $(0,0)$ ). Right: the network flow problem at  $t = 1$ ; the edges with flow value 1 in the optimal solution are red.

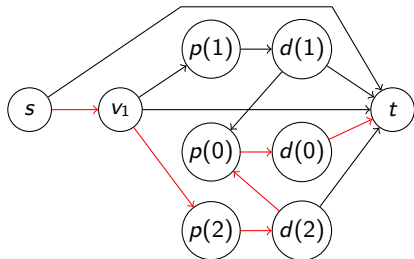
## Example (cnt.)

$$[\hat{e}_2, \hat{l}_2] = [20, 21]$$

$$[e_1, l_1] = [18, 19]$$



$$[e_0, l_0] = [27, 28]$$



# The MTS-seq method of Srour, Agatz and Oppen

- ▶ Maintain 60 scenarios and corresponding optimal routes of the vehicles.
- ▶ One scenario consists of randomly generated time windows for the not-yet-confirmed, but announced requests, and the confirmed time windows for the confirmed ones.
- ▶ A scenario is changed if
  - ▶ A time window is confirmed, or
  - ▶  $t_{act}$  passes the beginning of a not-yet-confirmed, i.e., guessed, time window.

When a scenario changes, a new optimal solution is computed by solving a MIP model.

- ▶ At any decision point, a route is chosen based on the 60 optimal solutions for 60 scenarios.

# Computational results

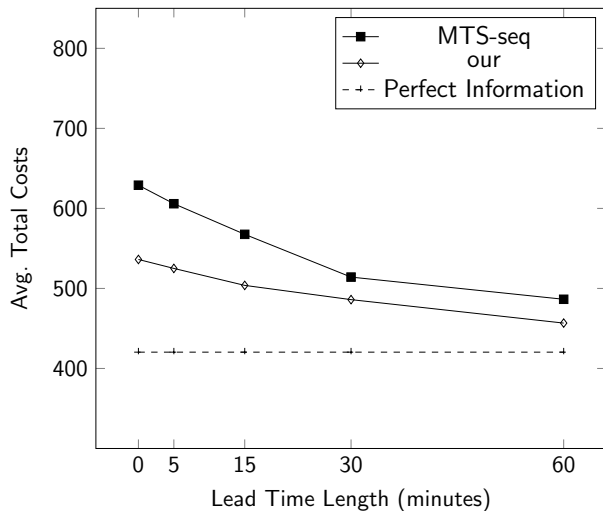


Figure: Dependence on Lead Time



## Computational results (cnt.)

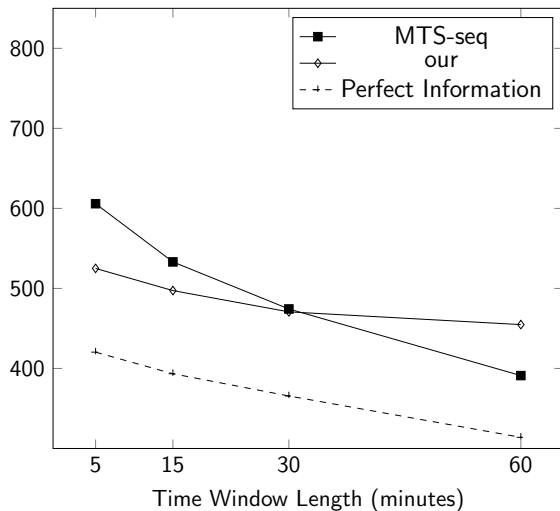


Figure: Dependence on Time Window Length

## Computational results (cnt.)

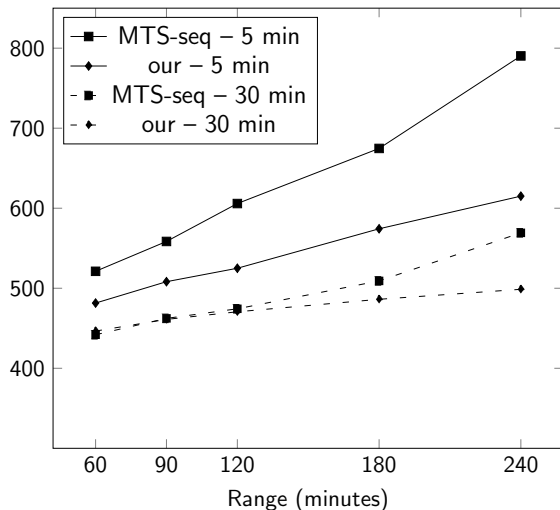
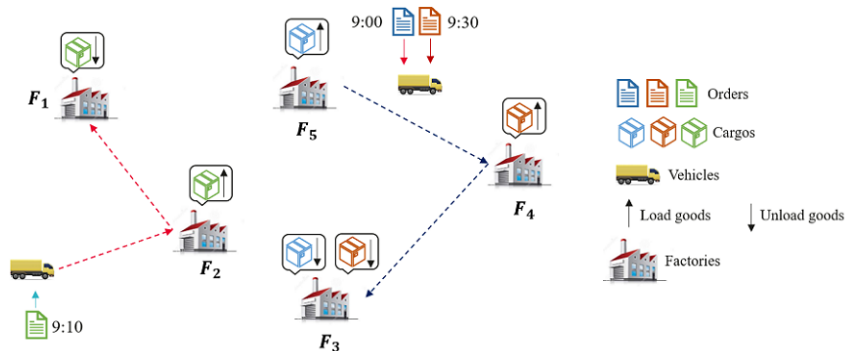


Figure: Dependence on Time Window Length and Range:  
 $TW_i \in \{5, 30\}$  minutes and  $\Delta \in \{30, 45, 60, 90, 120\}$  mins.

# The ICAPS 2021 competition

Dynamic Pickup and Delivery Problem specified by Huawei Ltd.

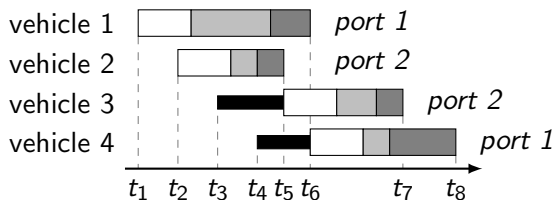


# The Input

- ▶ Road network  $G = (F, A, d)$ , where  $F$  is the set of factories,  $A$  set of arcs, and  $d = (d_{ij})$  distance matrix.
- ▶ Set of orders  $O = \{o_i \mid i = 1, \dots, N\}$ , where  $o_i = (F_p^i, F_d^i, q^i, t_e^i, t_l^i)$ , where  $F_p^i$  and  $F_d^i$  are the pickup and delivery factories,  $q^i = (q_{standard}^i, q_{small}^i, q_{box}^i)$  is the number of standard, and small pallets, and boxes of the shipment, and  $t_e^i, t_l^i$  is the creation time and due date of shipment, respectively.
- ▶  $V = \{v_k \mid k = 1, \dots, K\}$  set of vehicles of the same capacity and speed.
- ▶  $F$  set of factories, each factory has six cargo docks, where the vehicles can load and unload.
- ▶ Dock approaching time: 1800 seconds.
- ▶ Loading and unloading times: for  $q$  standard size pallets it is  $180q$  seconds.

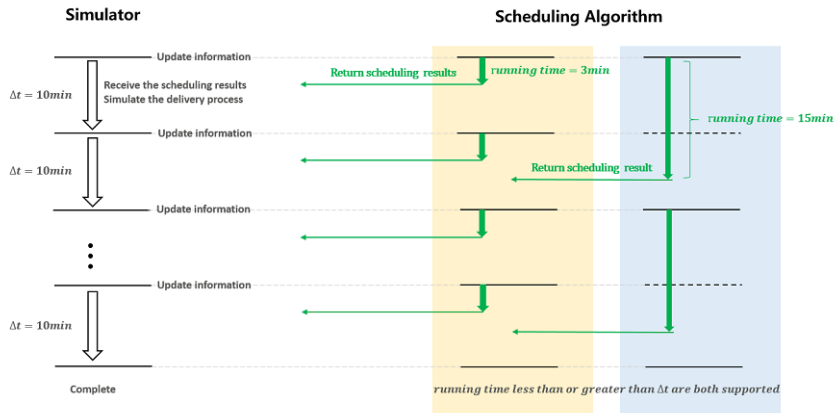
## Constraints and objective

- ▶ All items must be fulfilled
- ▶ If an order  $o_i$  is not completed by  $t_j^i$ , then penalty is payed proportional to the delay.
- ▶ Orders that do not fit on a vehicle are split, the others are not.
- ▶ Last-In-First-Out sequence of load and unload. So, a route  $(F_p^1, F_p^2, F_d^2, F_d^1)$  is feasible, but  $(F_p^1, F_p^2, F_d^1, F_d^2)$  is not.
- ▶ The vehicles are served at the factories by the first-come-first-served rule.



# Simulation environment

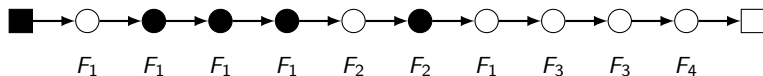
- Provided by Huawei Ltd, implemented in Python.



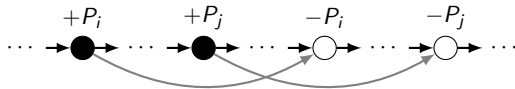
# Solution of one epoch

## ▶ Solution representation

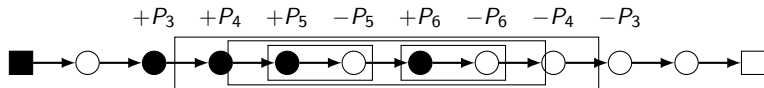
$(P_1, P_2) -P_2 +P_3 +P_4 +P_5 -P_5 +P_6 -P_6 -P_4 -P_3 -P_1$



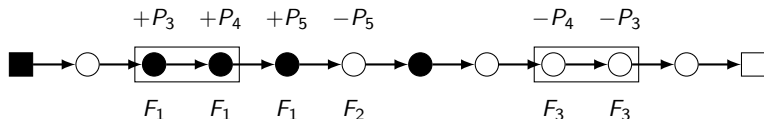
## ▶ Example for unfeasible route



## ▶ Blocks

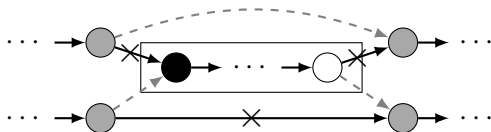


## ▶ Bridges

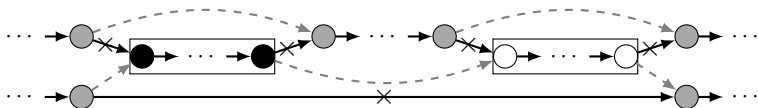


# Neighborhood operations

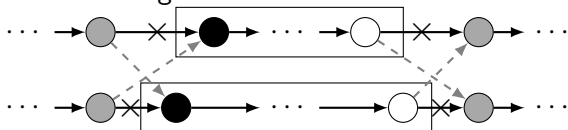
- ▶ Block relocation between routes



- ▶ Bridge relocation between routes. The two parts of the bridge will be adjacent after relocation.



- ▶ Block exchange between routes.





# Problem instances

Table: Basic properties of public instances

| Group | Instances | Orders | Vehicles |
|-------|-----------|--------|----------|
| 1     | 1 – 8     | 50     | 5        |
| 2     | 9 – 16    | 100    | 10       |
| 3     | 17 – 24   | 300    | 20       |
| 4     | 25 – 32   | 500    | 20       |
| 5     | 33 – 40   | 1000   | 50       |
| 6     | 41 – 48   | 2000   | 50       |
| 7     | 49 – 56   | 3000   | 100      |
| 8     | 57 – 64   | 4000   | 100      |

## Comparison of different methods

| Instances | LSBA*              | 1st Team <sup>1</sup> | 2nd Team <sup>2</sup> | 3rd Team <sup>3</sup> |
|-----------|--------------------|-----------------------|-----------------------|-----------------------|
| Group 1   | <b>1 306.7</b>     | 2 896.4               | 13 676.2              | 1 763.8               |
| Group 2   | <b>34 046.3</b>    | 41 535.3              | -                     | 62 180.2              |
| Group 3   | <b>687.8</b>       | 5 860.4               | 2 310.7               | 8 969.7               |
| Group 4   | 6 831.4            | <b>6 544.5</b>        | 105 049.4             | 26 938.3              |
| Group 5   | <b>10 344.8</b>    | 10 459.1              | 17 284.3              | 94 794.9              |
| Group 6   | 42 249.8           | <b>41 494.3</b>       | 153 419.1             | 651 944.9             |
| Group 7   | 1 103 798.1        | <b>798 240.7</b>      | 904 586.3             | 1 941 385.3           |
| Group 8   | <b>8 913 545.2</b> | 11 359 466.4          | 18 678 529.1          | 15 122 816.2          |
| All       | <b>1 264 101.3</b> | 1 533 312.1           | -                     | 2 238 849.2           |

\* New local search-based approach

<sup>1</sup> Zhu et al. (2021)

<sup>2</sup> Ye and Liang (2021)

<sup>3</sup> Horváth et al. (2021)

# Final remarks

- ▶ Vehicle routing problems are abundant
- ▶ Basic problems are still not solved satisfactorily
  - ▶ Need for faster exact methods
  - ▶ Need for better heuristics
- ▶ Dynamic problems are still not understood well
  - ▶ Need for a better understanding of the impact of client selection
  - ▶ Need for better understanding of route delay
  - ▶ In general: Need for a theory for dynamic VRP problems