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A TIME LIMITED VEHICLE ROUTING PROBLEM

A vehicle routing problem is a classical problem in operation research consisting in delivery routes optimization in communications network containing depot of all routes and a given number of cities, which is necessary to include in delivery routes. The demand of all cities is given and the condition is that the sum of demands of the cities on the route should be less or equal to the capacity of a vehicle.

The paper deals with a modification of the vehicle routing problem in which the capacity of a vehicle is not limited but the times of pick-up to all cities are limited by a given value. A similar problem and model can be formulated for optimization of pick-up routes with pick-up time limited. The mathematical model proposed for the problem is based on Miller-Tucker-Zemlin formulation of the traveling salesman problem. As the time limited vehicle routing problem is NP hard, a solution to huge problems cannot be obtained in acceptable computation time. The following heuristics are proposed for the time limited traveling salesman problem: nearest neighborhood method, insert method and savings method. Use of all methods is illustrated by numerical experiment. The difference between results obtained by those methods is shown on the case study.

1. Introduction and a mathematical model

This modification of vehicle routing problem (or the traveling salesman problem) is based on the bank payment orders pick-up case study. The depot (called the centre) is the city, to which daily payment orders are transported from the bank branches. The payment orders have to be delivered to the centre in a given time, i.e. the time interval between loading payment orders at the branches and unloading them at the centre must not exceed a given value. Vehicle capacity is not the limiting factor in this problem. The transportation is executed at the public road network. The shortest distances between cities, or between the cities and the centre, are known.

Let us have n cities connected by the road network with the shortest distance matrix C . Let us suppose that the city 1 is the centre to which the payment orders are transported from other $n-1$ cities. The pick-up from each city must be finished in the time T , which forecloses the pick-up payment orders by one Hamiltonian cycle. The result forms more routes-cycles; each of them includes city 1 (as in the vehicle routing problem). The pick-up time T starts to be computed since the departure time from the first branch on the route. Thus, the traveling time from the city 1 to the first branch is not included in the time T . For the model of the problem we would need the traveling times between each pair of cities. Because of simplicity, these times are derived from the vehicle average speed and distances given by matrix C . Instead of a time limit to the pick-up time, the maximal route length to the centre 1 can be set. Let us denote it by L .

Comment. The vehicle routing problem, in which the delivery traveling time from city 1 to other $n-1$ cities¹⁾ is limited, is similar to the above mentioned problem. The optimal routes in both problems are, in fact, the same except for their directions.

The time limited vehicle routing problem (TLVRP) is similarly as the traveling salesman problem (which is reduced on the vehicle routing problem in case of a big enough value L) NP hard.

Let us set the mathematical model of TLVRP first (for delivery case of TLVRP). The binary variable x_{ij} equals 1, if the edge (i, j) is included in the route, i.e. the vehicle goes from city i to city j ; otherwise this variable equals zero.

The mathematical model of TLVRP is:

$$z = \sum_{i=1}^n \sum_{j=1}^n c_{ij} x_{ij} \rightarrow \min \quad (1)$$

$$\sum_{j=1}^n x_{ij} = 1, i = 1, 2, \dots, n, \quad (2)$$

$$\sum_{i=1}^n x_{ij} = 1, i = 1, 2, \dots, n, \quad (3)$$

$$u_i + c_{ij} - M(1 - x_{ij}) \leq u_j, \\ i = 1, 2, \dots, n, j = 2, 3, \dots, n, i \neq j, \quad (4)$$

$$u_i \leq L, i = 1, 2, \dots, n, \quad (5)$$

$$x_{ij} \in \{0,1\}, i = 1, 2, \dots, n, j = 1, 2, \dots, n, i \neq j, \quad (6)$$

The objective function (1) represents the total length of all the routes. The set of equations (2) assures that only one edge comes out from each city. Similarly, constraints (3) state that only one edge comes to each city. Equations (2) and (3) are not applied on city 1, because from and to city 1 there come as many edges as there are routes. The set of inequalities (4) defines variable u_i corresponding to the length of the route from city 1 to city i . The con-

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¹⁾ The return time from the last city to the city 1 is not included in that time.

ditions (5) mean that no such length exceeds the limit L . The constant M is a big enough positive number (or $L + c_{ij} - c_{ij}$).

2. Heuristic methods

As the TLVRP belongs to the class of NP hard problems, it will be useful to propose heuristic methods for a large scale problem solution. The heuristic methods used for the traveling salesman problem or the vehicle routing problem will be modified. It is assumed that the matrix C is symmetric and nonnegative, and $c_{ij} \leq L$ for $i = 2, 3, \dots, n$ (otherwise, the TLVRP does not have a feasible solution).

The following notation will be used in the proposed modifications of heuristic methods. Let us denote by M the set of cities that were not included in any route. At the beginning of the method set M equals $\{2, 3, \dots, n\}$. The heuristic method ends when the set M is empty. The route will be denoted as $tr = (tr(1), tr(2), \dots, tr(m))$, where $tr(1) = tr(m) = 1$. The constraints (5) will be tested for each possible change of the route (enlargement) in the form:

$$P1: \sum_{i=1}^{m-2} c_{tr(i), tr(i+1)} \leq L, \text{ or } P2: \sum_{i=2}^{m-1} c_{tr(i), tr(i+1)} \leq L.$$

If the condition P1 is satisfied, the route is feasible for delivery (in the case of pick-up the tr should be reversed). If the condition P2 is satisfied, the route is feasible for the pick-up; for delivery it is necessary to reverse tr .

2.1 The nearest neighborhood method

In this method the following steps are executed until the set M is empty:

Step 1. Let us denote the city with the shortest distance c_{1j} as k and let it form the route $tr(1) = 1, tr(2) = k, tr(3) = 1$, let it set $m = 3$. City k is deleted from the set M .

Step 2. Let us find city k from M which minimizes the distance $c_{tr(m-1),k}$ and for which the route enlargement tr when inserting this city after city $tr(m-1)$ satisfies the condition P1 or P2. If such a city k does not exist, the route is closed and the method follows by step 1 (starting the new route).

Step 3. Let us enlarge the route tr by inserting city k after the city $tr(m-1)$, let m increase by 1 and delete city k from set M . If set M is not empty, follow step 2; otherwise, the method ends.

2.2 The insert method

The following steps are taken until set M is empty.

Step 1. Let us denote city k with the greatest distance c_{1i} and put the route $tr(1) = 1, tr(2) = k, tr(3) = 1$, and $m = 3$. City k is deleted from set M . If set M is empty the method ends.

Step 2. City k from set M being found minimizes value $d = c_{tr(i),k} + c_{k,tr(i+1)} - c_{tr(i),tr(i+1)}$ for all $i = 1, 2, \dots, m-1$ and $k \in M$. The route tr satisfies the condition P1 or P2 if this route is enlarged by inserting city k between cities $tr(i)$ and $tr(i+1)$, where i minimizes the value d . If city k does not exist, the route is closed and the method follows by step 1 (start a new route). Enlarge the route tr by inserting city k between the city $tr(i)$ and $tr(i+1)$, increase m by 1. City k will be deleted from set M . If set M is empty the method ends; otherwise, it follows by step 2.

2.3 The savings method

The following steps are executed until set M is empty.

Step 1. If set M contains only city k , the route $tr(1) = 1, tr(2) = k, tr(3) = 1$ is formed; let $m = 3$. City k will be deleted from set M and the method ends.

Step 2. Let it find the pair of cities from M in the form (k, l) , that satisfies the condition and maximizes savings. If this pair (k, l) does not exist, form direct routes $(1, k, 1)$ for all each city k from M , stop.

Step 3. Put the route $tr(1) = 1, tr(2) = k, tr(3) = l, tr(4) = 1, m = 4$.

Step 4. Find city i from set M that maximizes s_{ik} , or city j from M that maximizes s_{jl} , such that the route, being formed by inserting i into the route before city k , satisfies conditions P1 or P2, or being formed by inserting j into the route after city l , satisfies conditions P1 or P2. If either i nor j do not exist, the route is closed and the method follows by step 1.

Step 3. If (or j does not exist), city i is inserted into the route before city k and city i is deleted from set M . Let s increase by 1 and k equal i . If (or i does not exist), city j is inserted into the route after city l and city j is deleted from M . Let m increase by 1. The method follows by step 4.

3. Numerical experiments

The proposed model and heuristics were applied to a set of problems and the results are shown in table 1. It contains 20 time limited vehicle routing problems, which are solved by using heuristics proposed above, by the model (1) - (6) and LINGO8.0 solver and CPLEX9.0 solver. The value of objective function obtained using heuristics (the best value of three heuristic methods) and model are shown. Beside the objective value, the computation time and lower bound of the objective function are placed in table 1. The computation time limit was 1 hour.

Computation experiments: results.

Tab. 1

	# nodes	heuristics	LINGO				CPLEX	
			model	lower bound	comp. time	optimal	model	Lower bound
1	26	439.914	508	346	1 hour	no	418	347
2	19	345.36	324.36	–	3 mins	yes	324.36	–
3	12	271.097	271.097	–	1 min	yes	271.097	–
4	29	514.598	471.071	424	1 hour	no	491	417
5	14	261.402	253.283	–	1 min	yes	253.283	–
6	20	370.395	345.079	323	1 hour	no	345.079	345.079
7	22	501.555	493.55	390	1 hour	no	473	392
8	15	286.684	286.68	–	1 min	yes	286.68	–
9	25	346.494	320.58	–	14 mins	yes	320.58	–
10	11	157.64	154.315	–	1 min	yes	154.315	–
11	26	319.074	367.6	300.4	1 hour	no	340	301
12	32	619.617	837	450	1 hour	no	650	462
13	18	272.205	272.2	–	25 mins	yes	272.2	–
14	20	356.7	322.69	287	1 hour	no	322.69	298
15	27	383.177	442	307	1 hour	no	361	307
16	53	830.402	990.8	573	1 hour	no	868	573
17	16	235.833	233.6	–	25 mins	yes	233.6	–
18	27	434.497	473.7	334	1 hour	no	424	337
19	32	619.617	837	450	1 hour	no	650	462
20	16	219.477	204.67	–	1 min	yes	204.67	–

References

[1] GUTIN, G., PUNNEN, A. P.: *The traveling salesman problem and its variations*. Kluwer 2002. ISBN 1-4020-0664-0