The Vehicle Routing Problem with Time Windows

Dr Philip Kilby | Team Leader, Optimisation Applications and Platforms June 2017



www.data61.csiro.au

DATA

Outline



- Problem Description
- Solving the VRP
 - Construction
 - Local Search
 - Meta-heuristics
 - Variable Neighbourhood Search
 - Including Large Neighbourhood Search
- CP101
- A CP model for the VRP

Vehicle routing problem



Given a set of customers, and a fleet of vehicles to make deliveries, find a set of routes that services all customers at minimum cost





Travelling Salesman Problem

• Find the tour of minimum cost that visits all cities





Why study the VRP?



- It's hard: it exhibits all the difficulties of comb. opt.
- It's useful:
 - The logistics task is 9% of economic activity in Australia
 Logistics accounts for 10% of the selling price of goods





Why study the VRP in Robotics?



Appears as a sub-problem

Task allocation to agents

- Multiple agents with multiple tasks
- Best allocation minimizes cost

Scheduling with setup costs

• Can be modelled as a VRPTW





Vehicle Routing Problem



For each customer, we know

- Quantity required
- The cost to travel to every other customer

For the vehicle fleet, we know

- The number of vehicles
- The capacity

We must determine which customers each vehicle serves, and in what order, to minimise cost

Vehicle Routing Problem



Objective function

- In academic studies, usually a combination:
 - $\circ\,$ First, minimise number of routes
 - o Then minimise total distance or total time

• In real world

- o A combination of time and distance
- o Must include vehicle- and staff-dependent costs
- o Usually vehicle numbers are fixed
- Includes "preferences" like pretty routes

Time window constraints



Vehicle routing with Constraints

- Time Window constraints
 - A window during which service can start
 - E.g. only accept delivery 7:30am to 11:00am
 - Additional input data required
 - Duration of each customer visit
 - Time between *each pair* of customers
 - (Travel time can be vehicle-dependent or time-dependent)
 - Makes the route harder to visualise

Time Window constraints





Pickup and Delivery problems



- Most routing considers delivery to/from a depot (depots)
- Pickup and Delivery problems consider FedEx style problem:
 - pickup at location A, deliver to location B

• Load profile:



Other variants

Profitable tour problem

- Not all visits need to be completed
- Known profit for each visit
- Choose a subset that gives maximum profit = (revenue from visits) – (routing cost)

Orienteering Problem

• Maximum revenue in limited time



VRP meets the real world



Many groups now looking at real-world constraints

Rich Vehicle Routing Problem

- Attempt to model constraints common to many real-life enterprises
 - Multiple Time windows
 - Multiple Commodities
 - Multiple Depots
 - Heterogeneous vehicles
 - Compatibility constraints
 - Goods for customer A {must | can't} travel with goods from customer B
 - Goods for customer A {must | can't} travel on vehicle C

VRP as an instance



VRP is a Combinatorial Optimization problem

- Others include
 - o Scheduling
 - o Assignment
 - o Bin Packing





Solving VRPs

Solution Methods



Exact:

- Integer Programming or Mixed Integer Programming
- Constraint Programming

Heuristic:

- Construct
- Improve
 - Local Search
 - Meta-heuristics

Exact Methods



VRP:

- MIP: Can only solve problems with 100-150 customers
- CP: Similar size

ILP

minimise :
$$\sum_{i,j} c_{ij} \sum_{k} x_{ijk}$$

subject to

 $X_{ijk} = 1 \text{ if vehicle } k \text{ travels} \\ \text{directly from } i \text{ to } j$

 $\sum_{i} \sum_{k} X_{ijk} = 1 \quad \forall j$ Exactly one vehicle in $\sum_{i}\sum_{k} X_{ijk} = 1 \quad \forall i$ Exactly one vehicle out $\sum_{i} \sum_{k} X_{ihk} - \sum_{i} \sum_{k} X_{hjk} = 0 \quad \forall k, h$ It's the same vehicle Capacity constraint $\sum_{i} q_i \sum_{i} x_{ijk} \leq Q_k \quad \forall k$ $\sum x_{ijk} = |S| - 1 \quad S \subseteq P(N), 0 \notin S \quad Subtour elimination$ $x_{iik} \in \{0,1\}$

ILP

minimise :
$$\sum_{i,j} c_{ij} \sum_{k} x_{ijk}$$

subject to

$$\sum_{i} \sum_{k} x_{ijk} = 1 \quad \forall j$$
$$\sum_{i} \sum_{k} x_{ijk} = 1 \quad \forall i$$

Advantages

- Can find optimal solution Disadvantages
- Only works for small problems
- One extra constraint → back to the drawing board
- S is huge







Column Generation

- Decision var x_k: Use column k?
- Column only appears if feasible ordering is possible
- Cost of best ordering is c_k
- Best order stored separately
- Master problem at right

DATA 61

$$i \longrightarrow \sum_{k} a_{ik} x_{k} = 1 \quad \forall i$$
$$x_{k} \in \{0,1\}$$

 $\sum c_k x_k$

min

subject to



Heuristics for the VRP

22 | Presentation title | Presenter name



Heuristics:

Often variants of

- Construct
- Improve

Heuristics for the VRP



Construction by Insertion

- Start with an empty solution
- Repeat
 - Choose which customer to insert
 - Choose where to insert it
- E.g. (Greedy)
- Choose the customer that increases the cost by the least
- Insert it in the position that increases the cost by the least

Solving the VRP the easy way



Insert methods



Order is important:

































Regret = C(insert in 2nd-best route) – C(insert in best route) = f(2,i) - f(1,i)

K-Regret =
$$\sum_{k=1,K} (f(k,i) - f(1,i))$$

Insert customer with maximum regret

Insertion with Regret





Seeds



Initialise each route with one (or more) customer(s)

- Indicates the general area where a vehicle will be
- May indicate time it will be there
 - Depends on time window width

Distance-based seeding

- Find the customer (s₁) most distant from the depot
- Find the customer (s₂) most distant from s₁
- Find the customer (s_3) mist distance from s_1 , s_2
- ...
- Continue until all vehicles have a seed



Implementation



- Heart of algorithm is deciding which customer to insert next, and where
- Data structure of "Insert Positions"
 o legal positions to insert a customer
 - Must calculate cost of insert
 - o Must ensure feasibility of insert
- After each modification (customer insert)
 - Add new insert positions
 - o Update cost of affected insert positions
 - o Check legality of all insert positions
 - o O(1) check important for efficiency



Local Search

Improvement Methods



Local Search

• Often defined using an "operator"




- Often defined using an "operator"
 - e.g. 1-move





- Often defined using an "operator"
 - e.g. 1-move





- Often defined using an "operator"
 - e.g. 1-move





- Often defined using an "operator"
 - e.g. 1-move



DATA 61

- Often defined using an "operator"
 - e.g. 1-move



- Often defined using an "operator"
 - e.g. 1-move
- Solutions that can be reached using the operator termed the *neighbourhood*
- Local Search explores the neighbourhood of the current solution





Other Neighbourhoods for VRP:

• Swap 1-1





Other Neighbourhoods for VRP:

• Swap 1-1





Other Neighbourhoods for VRP:

• Swap 2-1





Other Neighbourhoods for VRP:

• Swap 2-1





Other Neighbourhoods for VRP:

• Swap tails





Other Neighbourhoods for VRP:

• Swap tails







Other Neighbourhoods for VRP:

• Swap tails





- 2-opt (3-opt, 4-opt...)
- Remove 2 arcs
- Replace with 2 others







Or-opt

- Consider chains of length k
- *k* takes value 1 .. *n* / 2
- Remove the chain from its current position
- Consider placing in each other possible position
 - in forward orientation
 - and reverse orientation
- Very effective

• Local minima





Escaping local minima

Meta-heuristics

- Heuristic way of combining heuristics
- Designed to escape local minima



Escaping local minima

- Define more (larger) neighbourhoods
 - 1-move (move 1 visit to another position)
 - 1-1 swap (swap visits in 2 routes)
 - 2-2 swap (swap 2 visits between 2 routes)
 - Tail exchange (swap final portion of routes)
 - 2-opt
 - Or-opt (all sizes 2 .. *n/2*)
 - 3-opt



Variable Neighbourhood Search

- Consider multiple neighbourhoods
 - 1-move (move 1 visit to another position)
 - 1-1 swap (swap visits in 2 routes)
 - 2-2 swap (swap 2 visits between 2 routes)
 - 2-opt
 - Or-opt
 - Tail exchange (swap final portion of routes
 - 3-opt
- Explore one neighbourhood completely
- If no improvement found, advance to next neighbourhood
- When an improvement is found, return to level 1





Variable Neighbourhood Search

- For new constraints/new problems, add new neighbourhoods
- E.g. Orienteering problem
 - o New neighbourhoods:
 - Unassign 1 customer (i.e. do not visit)
 - Unassign clusters of customer (e.g. sequences of customers)
 - Insert clusters of unassigned customers



Many Meta-heuristics have been tried

- Simulated Annealing
- Tabu Search
- Genetic Algorithms
- Ants
- Bees
- Particle Swarms
- Large Neighbourhood Search



- Originally developed by Paul Shaw (1997)
- This version Ropke & Pisinger (2007)¹
- A.k.a "Record-to-record" search
- Destroy part of the solution
 - Remove visits from the solution
- Re-create solution
 - Use favourite construct method to re-insert customers
- If the solution is better, keep it
- Repeat

1: S Ropke and D Pisinger, *An Adaptive Large Neighborhood Search Heuristic for the Pickup and Delivery Problem with Time Windows*, Transportation Science **40**(4), pp 455-472, 2006



- Remove some visits
- Move them to the "unassigned" lists



Destroy part of the solution (*Select* method) Examples

• Remove a sequence of visits





- Choose longest (worst) arc in solution
 - Remove visits at each end
 - Remove nearby visits
- Actually, choose *r*th worst
- $r = n^* (uniform(0,1))^y$
- *y*~6
 - $-0.5^{6}=0.016$
 - $-0.9^{6}=0.531$





- Dump visits from k routes (k = 1, 2, 3)
 - Prefer routes that are close,
 - Better yet, overlapping



- Choose first visit randomly
- Then, remove "related" visits
 - Based on distance, time compatibility, load

$$R_{ij} = \varphi C_{ij} + \chi(|a_i - a_j|) + \psi(|q_i - q_j|)$$



- Dump visits from the smallest route
 - Good if saving vehicles
 - Sometimes fewer vehicles = reduced travel



- Parameter: Max to dump
 - As a % of *n*?
 - As a fixed number e.g. 100 for large problems
- Actual number is uniform rand (5, max)



Re-create solution

- Systematic search
 - Smaller problem, easier to solve
 - Can be very effective
 - E.g.: CP Backtracking search
 - Constraint: objective must be less than current
 - (Implicitly) Look at all reconstructions
 - Backtrack as soon as a better sol is found
 - Backtrack anyway after too many failures



Re-create solution

- Use your favourite insert method
- Better still, use a portfolio
 - Ropke: Select amongst
 - Minimum Insert Cost
 - Regret
 - 3-regret
 - 4-regret









6,260

-0



o

ഹ

700,70/58





- If the solution is better, keep it
- Can use Hill-climbing
- Can use Simulated Annealing
- Can use Threshold Annealing
- ...












Adaptive

- Ropke adapts choice based on prior performance

– "Good" methods are chosen more often





Adapting Select method





Ropke & Pisinger (with additions) can solve a variety of problems

- VRP
- VRP + Time Windows
- Pickup and Delivery
- Multiple Depots
- Multiple Commodities
- Heterogeneous Fleet
- Compatibility Constraints

Solution Methods



Summary so far:

- Introduced several successive insertion construction methods

 Various ways to choose the next visit to insert
 Various ways to choose where to insert
- Described two successful metaheuristics

 Variable Neighbourhood Search
 Large Neighbourhood Search

Solution Methods



What's wrong with that?

- New constraint → new code
 Often right in the core
- New constraints interact
 - e.g. Multiple time windows mess up duration calculation
- Code is hard to understand, hard to maintain

Solution Methods



An alternative:

Constraint Programming

Constraint Programming



CP offers a language for representing problems

- Decision variables
- Constraints on variables

Also offers techniques for solving the problems

- Systematic search
- Heuristic Search



Variables are represented by their domain

- (Usually finite) set of feasible values
- E.g $x \in [0,100]$ or $x \in [0,1,3..15,16,18,55..99]$

Constraints link variables

- $x \le 4y + 6z$
- $x^2 + y^2 = z^2$
- Cardinality (X, 1, 4, 5) (In the set X the value '1' occurs at least 4 times, and no more than 5 times)
- AllDifferent (X) (All values in X are different)
- DriverBreak (30,120,240)

(A break of 30 minutes must be inserted after 120 minutes but no later than 240 minutes after start of route)



Propagators (efficiently) enforce constraints

- Wake when the domain of a linked variable is changed
- For each value in each variable
 - Ensure there is a set of feasible values of other variables that *supports* that value – e.g.

x < yx = [3,5,7,9] y = [2,4,6,8]

- The value '9' in *x* has no support in *y*
- The value '2' in y has no support in x
- After propagation: x = [3,5,7]

y = [4, 6, 8]



Eg Mutual Exclusion constraint in VRP

- (If any visit from the set D is assigned, then no others can be)
- Uses 'isAssigned' var
 - Domain [0,1]
- Attach propagator to the 'isAssigned' variable for each of the visits
- Propagator wakes when 'isAssigned' is bound to 1 for any visit
- Propagates by binding isAssigned to '0' for remaining visits.



- Typical execution:
 - Establish choice point (store all current domains)
 - Choose variable to instantiate
 - Choose value to assign, and assign it
 - Propagations fire until a *fixed point* is achieved, or an inconsistency is proved (empty domain)
 - If inconsistent,
 - Backtrack (restore to choicepoint)
 - Remove offending value from the variable's domain
 - Repeat until all variables are bound (assigned)
 - For complete search, store sol, then act like inconsistent



'Choose a variable to assign, choose value to assign'

- Very good fit for constructive route creation
- After each insert, propagators fire
- New variable domains give look-ahead to feasible future insertions
- Constraints guide insertion process

Step-to-new-solution does not work as well

- Local move operators can only use CP as a rule checker
 - Do not leverage full power of CP

Expressive Language (e.g. Minizinc)



string: Name;

```
% Customers
int: NumCusts;
set of int: Customers =
    1..NumCusts;
```

```
% Decision variables
var int: obj;
array[Visits] of var Visits:
  routeOf;
array[Visits] of var Visits:
  succ;
array[Visits] of var [0,1]:
  isAssigned;
```

```
constraint alldifferent (succ);
constraint circuit (succ);
```

```
% Vehicles
int: NumVehicles;
int: NumRoutes = NumVehicles;
set of int: Vehicles =
1..NumVehicles;
```

```
% Location data
array[Locations] of float: locX;
array[Locations] of float: locY;
array [Locations, Locations] of
int: dist;
```

```
constraint
obj = sum (i in Visits)
   (dist[Loc[i],Loc[succ[i]]]);
```

```
constraint
sum (i in Visits,j = routeOf[i])
  (demand[i]) < j)
     for j in Vehicles;</pre>
```

Constraint Programming for the VRP



Constraint Programming

Advantages:

- Expressive language for formulating constraints
- Each constraint encapsulated
- Constraints interact naturally
- Constraints guide construction

Disadvantages:

- Can be slow
- No fine control of solving
 - (unless you use a low-level library like gecode



Constraint Programming



Two ways to use constraint programming

- Rule Checker
- Properly

Rule Checker:

- Use favourite method to create/improve a solution
- Check it with CP
 - Very inefficient.



A CP Model for the VRP

Vocabulary

- A *solution* is made up of *routes* (one for each vehicle)
- A *route* is made up of a sequence of *visits*
- Some visits serve a customer (customer visit)

(Some tricks)

- Each route has a "start visit" and an "end visit"
- Start visit is first visit on a route location is depot
- End visit is last visit on a route location is depot
- Also have an additional route the unassigned route
 - Where visits live that cannot be assigned



Model



A (rich) vehicle routing problem

- *n* customers (fixed in this model)
- v vehicles (fixed in this model)
- m = v+1 one route per vehicle plus "unassigned" route
- fixed locations
 - where things happen
 - one for each customer + one for (each?) depot
- *c* commodities (e.g. weight, volume, pallets)
 - Know demand from each customer for each commodity
- Know time between each location pair
- Know cost between each location pair
 - Both obey triangle inequality

Referencing



Sets

- $N = \{1 \dots n\}$ customers
- $V = \{1 \dots v\}$ vehicles/real routes
- R = {1 . . m} routes include 'unassigned' route
- $S = \{n+1 \dots n+m\}$ start visits
- $E = \{n+m+1 ... n+2m\} end visits$
- $V = \mathbb{N} \cup S \cup E \text{all visits}$
- $V^{S} = N \cup S$ visits that have a sensible successor
- $V^{E} = N \cup E$ visits that have a sensible predecessor

Referencing

Customers

- Each customer has an index in $N = \{1..n\}$
- Customers are 'named' in CP by their index

Routes

- Each route has an index in $R = \{1...m\}$
- Unassigned route has index m
- Routes are 'named' in CP by their index

Visits

- Customer visit index same as customer index
- Start visit for route k has index n + k; aka start_k
- End visit for route k has index n + m + k; aka end_k



Data



We know (note uppercase)

- V_i The 'value' of customer *i*
- D_{ik} Demand by customer *i* for commodity k
- E_{i} Earliest time to start service at i
- L_i Latest time to start service at i
- Q_{jk} Capacity of vehicle j for commodity k
- T_{ij} Travel time from visit *i* to visit *j*
- C_{ij} Cost (w.r.t. objective) of travel from *i* to *j*

Basic Variables



Successor variables: s_i

- s_i gives direct successor of *i*, i.e. the index of the next visit on the route that visits *i*
- $s_i \in V^E$ for i in V^S $s_i = 0$ for i in E

Predecessor variables p_i

- p_{i} gives the index of the previous visit in the route
- $p_i \in V^S$ for i in $V^E p_i = 0$ for i in S
- Redundant but empirical evidence for its use
- Route variables r_i
- r_i gives the index of the route (vehicle) that visits *i*
- $r_i \in R$

Example

| i | s_i | P_i | ri |
|---|-------|-------|----|
| 1 | 4 | 2 | 2 |
| 2 | ┭ | 7 | 2 |
| 3 | 8 | 5 | 1 |
| 4 | 9 | 1 | 2 |
| 5 | 3 | 6 | 1 |
| 6 | 5 | 0 | 1 |
| 7 | 2 | 0 | 2 |
| 8 | 0 | 3 | 1 |
| 9 | 0 | 4 | 2 |



Other variables



Accumulation Variables

- q_{ik} Quantity of commodity k after visit i
- C_i Objective cost getting to i
- For problems with time constraints
- a_i Arrival time at i
- t_i Start time at *i* (time service starts)
- d_i Departure time at *i*
- Actually, only t_i is required, but others allow for expressive constraints

What can we model?



- Basic VRP
- VRP with time windows
- Multi-depot
- Heterogeneous fleet
- Open VRP (vehicle not required to return to base)
 - Requires anywhere location
 - Route end visits located at anywhere
 - distance $i \rightarrow anywhere = 0$
- Compatibility
 - Customers on different / same vehicle
 - Customers on/not on given vehicle
- Pickup and Delivery problems

What can we model?



- Variable load/unload times
 - by changing departure time relative to start time
- Dispatch time constraints
 - e.g. limited docks
 - $-s_i$ for *i* in *S* is load-start time
- Depot close time
 - Time window on end visits
- Fleet size and mix
 - Add lots of vehicles
 - Need to introduce a 'fixed cost' for a vehicle
 - $-C_{ij}$ is increased by fixed cost for all $i \in S$, all $j \in N$

What can't we model



- Can't handle dynamic problems
 - Fixed domain for s, p, r vars
- Can't introduce new visits post-hoc
 - E.g. optional driver break must be allowed at start
- Can't handle multiple visits to same customer
 - 'Larger than truck-load' problems
 - If qty is fixed, can have multiple visits / cust
 - Heterogeneous fleet is a pain
- Can handle time- or vehicle-dependent travel times/costs with mods
- Can handle Soft Constraints with mods





Want to minimize

- sum of objective (*c*_{*i*,*j*}) over used arcs, plus
- value of unassigned visits

minimize



Basic constraints

Path (S, E, { $s_i \mid i \in V$ }) AllDifferent ({ $p_i \mid i \in V^E$ }) $c_{s_i} = c_i + C_{i,s_i} \forall i \in V^S$

Accumulate obj.

Accumulate time

Time windows

$$a_{s_i} = d_i + T_{i,s_i} \quad \forall i \in V^S$$

$$t_i \ge a_i \quad \forall i \in V$$

$$t_i \le L_i \quad \forall i \in V$$

$$t_i \ge E_i \quad \forall i \in V$$

$$t_i = 0 \quad \forall i \in S$$



| Constraints | | | |
|--------------------------|--------------------------------|------------------------------|--|
| Load | $q_{s_ik} = q_{ik} + Q_{s_ik}$ | $\forall i \in V^S, k \in C$ | |
| | $q_{ik} \leq Q_{r_ik}$ | $\forall i \in V, k \in C$ | |
| | $q_{ik} \ge 0$ | $\forall i \in V, k \in C$ | |
| • Consistency | $q_{ik} = 0$ | $\forall i \in S, k \in C$ | |
| | $s_{p_i} = i$ | $\forall i \in V^S$ | |
| | $p_{s_i} = i$ | $\forall i \in V^E$ | |
| | $r_i = r_{s_i}$ | $\forall i \in V^S$ | |
| | $r_{n+k} = k$ | $\forall k \in M$ | |
| | $r_{n+m+k} = k$ | $\forall k \in M$ | |

Subtour elimination



- Most CP libraries have built-ins
 - MiniZinc: 'circuit'
 - Comet: 'circuit'
 - ILOG: Path constraint

Propagation – Cycles



'Path' constraint

- Propagates subtour elimination
- Also propagates cost
- path (S, E, succ, P, z)
 - succ array implies path
 - ensures path from nodes in S to nodes in T through nodes in P
 - variable z bounds cost of path
 - cost propagated incrementally based on shortest / longest paths



Large Neighbourhood Search revisited



Destroy & Re-create

- Destroy part of the solution
 - Remove visits from the solution
- Re-create solution
 - Use insert method to re-insert customers
 - Different insert methods lead to new (better?) solutions
- If the solution is better, keep it
- Repeat
Large Neighbourhood Search



Destroy part of the solution (Select method)

In CP terms, this means:

• Relax some variable assignments

In CP-VRP terms, this means

• Relax some *routeOf* and *successor* assignments

Large Neighbourhood Search



Re-create solution

- Use insert methods
- Uses full power of CP propagations

A MiniZinc VRP model





Advanced techniques – Recreate



Adaptive Decomposition

Decompose problem

- Only consider 2-3 routes
- Smaller problem is much easier to solve



Advanced techniques – Recreate



Adaptive Decomposition

Decompose problem

- Only consider 2-3 routes
- Smaller problem is much easier to solve

Adaptive

- Decompose in different ways
- Use problem features to determine decomposition

Conclusions



- Now you know
 - o How to construct a solution to a VRP by successive insertion
 - o How to improve the solution using
 - Variable Neighbourhood Search
 - Large Neighbourhood Search
- Argued that CP is "natural" for solving vehicle routing problems
 - Real problems often have unique constraints
 - Easy to change CP model to include new constraints
 - New constraints don't change core solve method
 - Infrastructure for complete (completish) search in subproblems
- LNS is "natural" for CP
 - Insertion leverages propagation