## Department of Mathematics and Statistics

## A Hybrid Method for Capacitated Vehicle Routing Problem

Mamon Radiy

This thesis is presented for the Degree of Doctor of Philosophy
of
Curtin University of Technology

To My Mother

## Declaration

To the best of my knowledge and belief this thesis contains no materials previously published by any other person except where due acknowledgement has been made.

This thesis contains no material which has been accepted for the award of any other degree or diploma in any university.

Mamon Radiy


#### Abstract

The vehicle routing problem (VRP) is to service a number of customers with a fleet of vehicles. The VRP is an important problem in the fields of transportation, distribution and logistics. Typically the VRP deals with the delivery of some commodities from a depot to a number of customer locations with given demands. The problem frequently arises in many diverse physical distribution situations. For example bus routing, preventive maintenance inspection tours, salesmen routing and the delivery of any commodity such as mail, food or newspapers.

We focus on the Symmetric Capacitated Vehicle Routing Problem (CVRP) with a single commodity and one depot. The restrictions are capacity and cost or distance. For large instances, exact computational algorithms for solving the CVRP require considerable CPU time. Indeed, there are no guarantees that the optimal tours will be found within a reasonable CPU time. Hence, using heuristics and meta-heuristics algorithms may be the only approach. For a large CVRP one may have to balance computational time to solve the problem and the accuracy of the obtained solution when choosing the solving technique.

This thesis proposes an effective hybrid approach that combines domain reduction with: a greedy search algorithm; the Clarke and Wright algorithm; a simulating annealing algorithm; and a branch and cut method to solve the capacitated vehicle routing problem. The hybrid approach is applied to solve 14 benchmark CVRP instances. The results show that domain reduction can improve the classical Clarke and Wright algorithm by $8 \%$ and cut the computational time taken by approximately $50 \%$ when combined with branch and cut.

Our work in this thesis is organized into 6 chapters. Chapter 1 provides an introduction and general concepts, notation and terminology and a summary of our work. In Chapter 2 we detail a literature review on the CVRP. Some heuristics and exact methods used to solve the problem are discussed. Also, this Chapter describes the constraint programming ( CP ) technique, some examples of domain reduction, advantages and disadvantage of using CP alone, and the importance of combining


CP with MILP exact methods. Chapter 3 provides a simple greedy search algorithm and the results obtained by applying the algorithm to solve ten VRP instances. In Chapter 4 we incorporate domain reduction with the developed heuristic. The greedy algorithm with a restriction on each route combined with domain reduction is applied to solve the ten VRP instances. The obtained results show that the domain reduction improves the solution by an average of $24 \%$. Also, the Chapter shows that the classical Clarke and Wright algorithm could be improve by $8 \%$ when combined with domain reduction. Chapter 4 combines domain reduction with a simulating annealing algorithm. In Chapter 4 we use the combination of domain reduction with the greedy algorithm, Clarke and Wright algorithm, and simulating annealing algorithm to solve 4 large CVRP instances. Chapter 5 incorporates the Branch and Cut method with domain reduction. The hybrid approach is applied to solve the 10 CVRP instances that we used in Chapter 4. This Chapter shows that the hybrid approach reduces the CPU time taken to solve the 10 benchmark instances by approximately $50 \%$. Chapter 6 concludes the thesis and provides some ideas for future work. An appendix of the 10 literature problems and generated instances will be provided followed by bibliography.

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## Table of Contents

Chapter 1
Introduction ..... 1
1.1 Notation and Terminology ..... 3
1.2 Problem Formulation ..... 8
1.3 Review and Summary of Thesis ..... 9
Chapter 2
Literature review ..... 13
2.1 Classical Heuristics ..... 17
2.1.1 The Clarke and Wright Algorithm (1964) ..... 17
2.1.2 Sweep Algorithm (Wren and Holliday (1972)) ..... 20
2.2 Metaheuristics ..... 21
2.2.1 Simulating Annealing (SA) ..... 21
2.2.2 Genetic algorithms (GA) ..... 22
2.3 Branch and Bound ..... 23
2.4 Cutting Plane Technique ..... 26
2.5 Application of Branch and Cut Method to VRP ..... 28
2.5.1 The Laporte, Nobert and Desrochers (1985) ..... 28
2.5.2 Achuthan, Caccetta and Hill (2003) Improved Branch and Cut Algorithm. ..... 33
2.6 The Advantages and Disadvantages of Branch and Cut ..... 35
2.7 Constraint Programming (CP) ..... 36
2.7.1 Binarization of Constraints ..... 37
2.7.2 Systematic Search Algorithms ..... 38
2.7.3 Consistency Techniques ..... 38
2.7.4 Constraint Propagation ..... 39
2.7.5 Value and Variable Ordering ..... 40
2.7.6 Reducing Search ..... 40
2.8 Constraint Programming and Operations Research. ..... 41
2.9 Integrating CP and OR Techniques ..... 43
2.10 Constraint Programming and VRP ..... 44
2.11 Advantages and Disadvantages of Integrating CP with OR ..... 45
Chapter 3
Heuristics and Domain Reduction ..... 46
3.1 A Simple Heuristic Algorithm for the Symmetric VRP ..... 47
3.2 Calculations ..... 55
3.3 Conclusion ..... 61
Chapter 4
Heuristic Algorithm for CVRP ..... 62
4.1 Domain Reduction ..... 63
4.1.1 Computations ..... 63
4.1.2 Distance Constrained Vehicle Routing Problem (DCVRP) ..... 64
4.2 Clarke and Wright (C\&W) Algorithm ..... 68
4.3 Simulating Annealing Algorithm (SA) ..... 69
4.4 Heuristics and large instances ..... 71
4.5 Conclusion ..... 72
Chapter 5
A hybrid Method to solve VRP ..... 73
5.1 Domain Reduction condition and Implementation ..... 73
5.2 Calculation ..... 74
5.3 Conclusions ..... 81
Chapter 6
Conclusion and Future Work ..... 82
6.1 Future Work ..... 83
Appendix A. ..... 84
Bibliography ..... 96

## Chapter 1

## Introduction

Procurement, production and distribution are the traditional three stages for the supply chain. Managing the flow of materials and information inside and outside the production facilities has received increased attention over recent years. Furthermore, transporting goods and commodities contribute $20 \%-30 \%$ of the overall cost of the supply chain. Moving towards more complicated logistics options, transportation optimization has become an important factor in reducing the product cost.

Transporting raw materials to factories or goods to customers are the key objectives of a distribution network. Surveys done in 2001 by the Council of Logistics Management (CLM) in North America* showed that transportation represents 6 percent of the U.S. gross domestic product expenses.

The vehicle routing problem (VRP) is an important problem in the distribution network and has a significant role in reducing the cost and improving the service.

The problem is one of visiting a set of customers using a fleet of vehicles, respecting constraints on the vehicles, customers, drivers, and so on. The goal is to produce a minimum cost routing plan specifying for each vehicle, the order of the customer visits they make. The problem of vehicle scheduling was first formulated by Dantzig and Ramser (1959) and may be stated as a set of customers, each with a known location and a known requirement for some commodity, is to be supplied from a single depot by delivery vehicles, subject to the following conditions and constraints:
(a) The demands of all customers must be met.
(b) Each customer is served by only one vehicle.
(c) The capacity of the vehicles may not be violated (for each route the total demands must not exceed the vehicle capacity).

[^0]The objective of a solution may be stated in general terms as that of minimizing the total cost of delivery, namely the costs associated with the fleet size and the cost of completing the delivery routes (Christofides and Eilon (1969)).The problem frequently arises in many diverse physical distribution situations. For example bus routing, preventive maintenance inspection tours, salesmen routing and the delivery of any commodity such as mail, food or newspapers (Achuthan et al (1996)). The vehicle routing problem is an integer programming problem that falls into the category of NP-Hard problems. As the problems become larger, there will be no guarantee that optimal tours will be found within reasonable computing time (Achuthan et al (1991)).

Over the past 50 years vehicle routing or dispatching problems have been extensively studied by researchers around the word. Algorithms have been developed to improve both exact and heuristic methods. The major focus of this thesis is the development and implementation of a hybrid approach that combines domain reduction with heuristics and the branch and cut method. In this thesis we consider the capacitated vehicle routing problem (CVRP) where the problem is to determine delivery routes, one for each vehicle, which minimize the total distance traveled by all vehicles. Note that if the vehicle has infinite capacity, the CVRP may be viewed then as a symmetric traveling salesman problem (STSP). Much of the computational work on the CVRP has been motivated by the success of methods to solve the Travelling Salesman Problem (TSP). Branch and Cut is a method that has been used to solve larger STSP effectively, the method has also proven to be effective when used to solve larger CVRP.

The branch and cut method can be considered as an extension of branch and bound. As in the branch and bound method, one must compute a lower bound and an upper bound on a problem (minimizing problem) and divide the feasible region of a problem to create smaller sub-problems. The branch and bound finds a lower bound and upper bound at the start. If the two bounds are the same, then an optimal solution has been found. Otherwise, the feasible region is divided into sub-problems (branching). Note that, solving these subproblems will be easier than dealing with the original problem. At each stage a sub-problem is selected and an effort is made to
find its optimal solution. An optimal solution is found for the problem when no more branching is possible.

The term Branch and Cut was coined by Padberg and Rinaldi (1987). The branch and cut solves the linear problem ignoring the integer constraints. After solving the problem without the integer constraints, the algorithm then generates a cut, if this cut is violated by the current solution then the generated cut inequality will be added as an extra constraint to the original problem. The process of solving the relaxation problem and generating the cuts is repeated until either an integer solution is found or until no more cutting planes are found. So in this case the problem splits into two sub-problems, the first with a constraint that is greater than or equal to the greatest integer in the intermediate result, and the second with a constraint less than or equal to the lesser integer. The process is repeated starting from solving the relaxed problem using the simplex method. However, in some NP-hard problems like the VRP the branch and cut method can take a long time to solve the problem and in some cases it fails to produce an optimal solution mainly because of the problem size. At this point using constraint programming (CP) may be helpful since CP is mainly developed to provide feasible solutions for different types of problems especially the large ones while branch and cut method showed the importance of using it to get the optimal solution for various NP-hard problems.

NP-hard problems are a true challenge and often attracted attentions for their importance in minimizing the cost or maximizing productivity. The approaches to solve the optimization problems and some needed notations and terminologies are discussed below.

### 1.1 Notation and Terminology

In the application of mathematical techniques to problems arising in science and technology, the problem that often arises is that of optimizing a function subject to a set of constraints. Usually the function to be optimized represents profit or cost, while the constraints reflect restrictions imposed by limited resources such as raw materials, market requirements, equipment availability, capacity and other restrictions. The problem may be expressed as:

Problem (1.1):

$$
\operatorname{minimize} \mathrm{Z}=\mathrm{cx}
$$

subject to

$$
\begin{aligned}
\mathrm{A} x & \leq \mathrm{b} \\
\mathrm{x} & \geq 0
\end{aligned}
$$

The problem is called a Linear Program (LP), when the objective function and constraint set are linear and called a Mixed Integer Linear Program (MILP), if some of the variables are specified as integer. The problem is a pure Integer Linear Program (ILP), if all variable values must be integral. The VRP can be formulated as either a MILP or ILP. Non-linear constraints problems or objectives are not considered in this thesis.

LP problems are easier to solve than both MILP and ILP problems. Since solving MILP or ILP problems normally requires the solution of one or more easier LP sub-problems, by dropping the integer restrictions or some of the other constraints. More formally, a problem ( F ) is a relaxation of a minimization problem (P) if:

- The set of feasible solutions of P is a subset of the feasible solution of $F$.
- The objective function of F bounds the objective function of P from below over the domain of F .

Solutions of the relaxations are used in a search tree technique, such as the method of Branch and Bound, or Branch and Cut, to obtain optimality. The sub-problem is said to be fathomed, if the objective function value of the optimal solution to the sub-problem is at least equal to the objective function value of the best known solution of the original problem.

The difficulty of a decision problem is classified into three classes: P, NP and NP-Complete. Problems for which polynomial time algorithms are known belong to the class P . In addition, an algorithm solves all instances of a problem by using a maximum number of steps that increases polynomially with the
problem size. The problems which can be solved by a non-deterministic algorithm in polynomial time and all the problems in P belong to NP class. The class NPComplete is a subset of NP having the property that all problems in NP can be reduced in polynomial time to one of them.

A problem is NP-Hard if every problem in NP is polynomially reducible to it. Usually MILP and ILP problems are NP-Hard. In the majority of cases, only exponential time algorithms are known for MILPs and ILPs. For this reason there is no assurance of finding the solution in a reasonable amount of time.

The following terms are used in the description of the solution space of a discrete optimization problem. We begin by considering the set of all possible solutions of a MILP or ILP. The restrictions to find the solutions may be described by a set of linear constraints, and the problem expressed in the form of Problem (1.1). Finding these constraints and their properties is the subject of polyhedral theory. A detail treatment of this subject is presented in the excellent book of Nemhauser and Wolsey (1988). Some basic aspects are briefly described below.

Given $S \subseteq R^{n}$, a point $x \in R^{n}$ is a convex combination of points of $S$ if there exists a finite set of points $\left\{\mathrm{X}_{\mathrm{i}}\right\}_{\mathrm{i}=1}^{\mathrm{t}}$ in S and a vector $\lambda \in \mathrm{R}^{\mathrm{t}}$ of non-negative values with $\sum_{i=}^{t} \lambda_{i}=1$ and $x=\sum_{i=1}^{t} \lambda_{i} x_{i}$. The convex hull of $S$, denoted by $\operatorname{conv}(\mathrm{S})$, is the set of all points that are convex combinations of S. Note that as a result finite $S, \operatorname{conv}(S)$ can be described by a finite set of linear inequalities. In addition min e\& $: x \in S \frac{7}{3}$ min e\&: $x \in \operatorname{conv(S).Thus~any~MILP~or~ILP~can~be~}$ represented as an LP provided we know a set of linear inequalities that represent the solution space. Note that such a system of inequalities is usually incredibly large in number and generally unknown. To overcome these problems, the approach is to use a subset of the constraints defining $\operatorname{conv}(\mathrm{S})$ and/or constraints which are redundant in a minimal representation.

The inequality $\pi \mathrm{x} \leq \pi_{0}$ is called a valid inequality for Problem (1.1) if it is satisfied for all points in $P$. A linear constraint that does not exclude any
integer feasible points is called a cutting plane. If $\pi x \leq \pi_{0}$ is a valid inequality for $P$, and $\mathrm{F}=\left\{\mathrm{x} \in P: \pi \mathrm{x}=\pi_{0}\right\}$, then F is called a face of $P$. A face of $P$ is a facet of $P$ if $\operatorname{dim}(\mathrm{F})=\operatorname{dim}(P)-1$. This leads to the result that for each facet F of $P$, one of the inequalities representing F is necessary in the description of $P$. Thus the use of facets in the description of the solution space yields a system of inequalities of smallest number. Also, if $P$ defines the convex hull of integer solutions of a discrete optimization problem, then the use of facet defining inequalities is most likely to give the tightest lower bounds in a Branch and Cut scheme.

The VRP feasible and partial solutions may be modelled using a graph. A graph G is an ordered triple $\left(\mathrm{V}(\mathrm{G}), \mathrm{E}(\mathrm{G}), \Phi_{\mathrm{G}}\right)$ consisting of a nonempty set $\mathrm{V}(\mathrm{G})$ of vertices, a set $\mathrm{E}(\mathrm{G})$ of edges disjoint from $\mathrm{V}(\mathrm{G})$ and an incidence function $\Phi_{\mathrm{G}}$ that associates with each edge of $G$ an unordered pair of vertices of G. If $u$ and $v$ are vertices of the graph $G$ identified with an edge e, then e is incident with $u$ and $v ; u$ and $v$ are the ends of edge $e$. If each edge $e=u v$ has a positive edge weight $\mathrm{c}_{\mathrm{uv}}$ associated with it, then the graph is weighted. Consider the MILP formulation of CVRP with variables $\mathrm{x}=\left(\mathrm{x}_{\mathrm{ij}}\right)$. We can associate a weighted graph G with any solution $\mathrm{C}=\left(\mathrm{x}_{\mathrm{ij}}\right)$ of the problem as follows. $\mathrm{V}(\mathrm{G})=$ $\{0,1, \ldots, n\}, E(G)=\left\{(i, j): x_{i j}>0\right\}$, and the weight of edge $(i, j)$ is $c_{i j}$.

The degree of a vertex $u$ in a graph $G$ is the number of edges of $G$ incident with $u$. For a weighted graph G, the degree of vertex $u$ refers to the sum total of edge weights, $c_{i j}$ of edges incident with $u$. Arc set $A(G)$ is used in place of $E(G)$, if $\Phi_{\mathrm{G}}$ specifies the vertices are ordered in its association.

A graph $H=\left(V(H), E(H), \Phi_{H}\right)$ is a sub-graph of $G=\left(V(G\}, E(G), \Phi_{G}\right)$ if $\mathrm{V}(\mathrm{H}) \subseteq \mathrm{V}(\mathrm{G}), \mathrm{E}(\mathrm{H}) \subseteq \mathrm{E}(\mathrm{G}), \Phi_{\mathrm{H}}$ is the restriction of $\Phi_{\mathrm{G}}$ to $\mathrm{E}(\mathrm{H})$. Let $\mathrm{V}^{\prime}$ be a non-empty subset of $\mathrm{V}(\mathrm{G})$. A graph $\mathrm{G}\left[\mathrm{V}^{\prime}\right]$ whose vertex set is $\mathrm{V}^{\prime}$ and whose edge set is the set of those edges of G that have both ends in $\mathrm{V}^{\prime}$ is called an induced sub-graph of G. $\varepsilon\left(\mathrm{G}\left[\mathrm{V}^{\prime}\right]\right)$ denotes the number of edges of $\mathrm{G}\left[\mathrm{V}^{\prime}\right]$.

A path in a graph $G$ is a finite, non-empty alternating sequence $\mathrm{W}=$ $v_{0}, e_{1}, v_{1}, e_{2}, \ldots, e_{n}, v_{n}$ of vertices and edges, such that for $1 \leq i \leq n$, the ends of edge $e_{i}$ are $v_{i-1}$ and $v_{i}$. If the path has distinct vertices then it is a simple path. $A$ cycle is a simple path with the origin $\mathrm{v}_{0}$ and terminus $\mathrm{v}_{\mathrm{n}}$ the same. A 2-cycle is a cycle on 2 vertices and is of the form $W=v_{0}, a_{1}, v_{1}, a_{2}, v_{0}$ where $a_{1}$ and $a_{2}$ are arcs from $v_{0}$ to $v_{1}$ and from $v_{1}$ to $v_{0}$, respectively.

A graph $G$ is connected if there is a path between every pair of vertices; otherwise it is disconnected. A tree is a connected graph without cycles. A maximal connected sub-graph is called a component.

For a graph with n vertices, a Hamiltonian cycle is a cycle that visits each vertex exactly once and finishing the cycle at the starting vertex. The Travelling Salesman Problem (TSP) is to find a cycle through the n vertices that minimize the sum of the associated edge costs. Hence, any solution for TSP can be seen as a spanning Hamiltonian cycle of a minimum weight. Including a depot in the vertex set and considering more than one salesman results in a Multiple Travelling Salesman Problem that finds m cycles with a common vertex (representing the depot) which minimizes the sum of the associated edge costs. Note that the degree of the depot must be 2 m and every other vertex has degree 2 .

The Bin Packing Problem (BPP) is to assign each of the items to one of the $m$ bins so that the number of bins used is minimized, with the sum of the weights of items in any particular bin at most c , where c is the common capacity. Note that vehicle routing problem (VRP) can be seen as a combination of TSP and BPP. Also, any solution to VRP with m vehicles can be viewed as m Hamiltonian cycles

Constraint satisfaction problems normally consist of finite variables with finite domains and finite constraints restricting the values of the variables. The problem solution will involve the use of logic to assign the variables with values from the domain so that all constraints are satisfied. The Constraint Programming (CP) method is the embedding of constraints in a logic programming language to solve
constraint satisfaction problems. The method is based on the idea of using logic to satisfy a large number of constraints. The Domain reduction technique is one of the approaches to deal with constraint satisfaction problems. As the name suggest, the domain reduction technique is to use logic to reduce the domain for the given problem. The next section provides a mathematical formulation to VRP.

### 1.2 Problem Formulation

The CVRP is to satisfy the demand of a set of customers using a fleet of vehicles with minimum cost. Achuthan et al (1996) described the problem as follows:

## Let

- $C=\{1,2, \ldots, n\}$ :the set of customer location.
- 0 : depot location.
- $\mathrm{G}=(\mathrm{N}, \mathrm{E})$ : the graph representing the vehicle routing network with $N=\{0,1, \ldots, n\}$ and $E=\{(i, j): i, j \in N, i<j\}$.
- $q_{j}$ : demand of customer $j$.
- Q : common vehicle capacity.
- m : number of delivery vehicles.
- $c_{i j}$ : distance or associated cost between locations $i$ and $j$.
- L: maximum distance a vehicle can travel.
- $P_{j}$ : a lower bound on the cost of traveling from the depot to customer j.
- $\quad \ell(\mathrm{S})$ : lower bound on the number of vehicles required to visit all locations of $S$ in an optimal solution. Note that $S \subseteq C$ and $\ell(S) \geq 1$.
- $\overline{\mathrm{S}}$ : the complement of S in C
- $\mathrm{x}_{\mathrm{ij}}: 1,2$, or 0


## The problem is to:

$$
\begin{equation*}
\operatorname{minimize} \mathrm{Z}=\sum_{\mathrm{i} \in \mathrm{~N}} \sum_{\mathrm{i}<\mathrm{j}} \mathrm{c}_{\mathrm{ij}} \mathrm{x}_{\mathrm{ij}} \quad \mathrm{i} \in \mathrm{~N}, \mathrm{i}<\mathrm{j} \tag{1.2.1}
\end{equation*}
$$

subject to

$$
\begin{align*}
& \sum_{\mathrm{i} \in \mathrm{C}} \mathrm{x}_{0 \mathrm{i}}=2 \mathrm{~m}, \mathrm{i} \in \mathrm{C}  \tag{1.2.2}\\
& \sum_{\mathrm{j}<\mathrm{i}} \mathrm{x}_{\mathrm{ij}}+\sum_{\mathrm{i}<\mathrm{j}} \mathrm{x}_{\mathrm{ji}}=2, \mathrm{i} \in \mathrm{C}  \tag{1.2.3}\\
& \sum \mathrm{x}_{\mathrm{ij}} \leq|\mathrm{S}|-\ell(\mathrm{S}), \quad \mathrm{i}, \mathrm{j} \in \mathrm{~S}, \quad \mathrm{~S} \subseteq \mathrm{C}, 3 \leq|\mathrm{S}| \leq \mathrm{n}-2  \tag{1.2.4}\\
& \quad \mathrm{x}_{\mathrm{ij}}=1,2, \text { or } 0 \tag{1.2.5}
\end{align*}
$$

Constraints (1.2.2) and (1.2.3) known as degree constraints. Constraint (1.2.2) specifies that the number of vehicles leaving and returning to the depot are m . Constraint (1.2.3) specifies that each customer is visited by only one vehicle. Constraint (1.2.4) is referred to as subtour elimination constraints, which prevent subtours from forming loops disconnected from the depot, or eliminate tours that connected to the depot but violate the capacity restriction. Note that a connected component of a weighted or un-weighted graph defined over the set of customers is called a subtour. The subtour will be called a tour if it's connected to the depot in a graph defined over all locations. Constraint (1.2.5) specifies that if a vehicle travel on single trip between i and j then the value of $\mathrm{x}_{\mathrm{ij}}$ will be 1 , and if $\mathrm{i}=0$ and $(0, \mathrm{j}, 0)$ is a route then the value of $\mathrm{x}_{\mathrm{ij}}$ will be 2 , otherwise the value of $\mathrm{x}_{\mathrm{ij}}$ will be 0 .

### 1.3 Review and Summary of Thesis

The major focus of this thesis is to develop a hybrid approach to solve CVRPs. We develop and implement methods that combine domain reduction with heuristic algorithms as well as Branch and Cut method.

In this thesis combining domain reduction with a greedy search heuristic (that have restrictions on each route) improves the solution by average of $24 \%$ and combining the domain reduction with the Clarke and Wright algorithm improves the solution by average of $8 \%$. When domain reduction combines with branch and cut method,
the average time taken to solve the problems have been improved by $49.8 \%$. The thesis illustrates clearly the benefits of using domain reduction to

- Minimizing the cost when combined with a greedy search heuristic algorithm.
- Minimizing the time taken to solve CVRPs when combined with a branch and cut exact method.

The CVRP is a combination of the traveling salesman problem TSP and the bin packing problem BPP. The early work of Dantzig et al (1954) on the TSP inspired researchers to develop methods, theories, and constraint to solve the CVRP. In addition, the CVRP formula in Section 1.2 builds on the paper of Dantzig and Ramser (1959b) and used by Laporte et al (1985). Moreover, Fisher (1994a) showed how constraint (1.2.4) can be tightened, while Cornuéjols and Harche (1993) presented two constraints which, have successfully been used to solve CVRP. These constraints are:

Let $\mathrm{W}_{0}, \mathrm{~W}_{1}, \ldots, \mathrm{~W}_{\mathrm{i}} \subseteq \mathrm{C}$ satisfy:

- $\left|\mathrm{W}_{\mathrm{i}}\right| \mathrm{W}_{0} \mid \geq 1, \mathrm{i}=1 \ldots$., s ,
- $\left|W_{i} \cap W_{0}\right| \geq 1, i=1 \ldots, s$,
- $\left|\mathrm{W}_{\mathrm{i}} \cap \mathrm{W}_{\mathrm{j}}\right|=0,1 \leq \mathrm{i}<\mathrm{j} \leq \mathrm{s}$,
- $\mathrm{s} \geq 3$ and odd.

The comb inequality is given by:

$$
\begin{align*}
& \sum_{p=0}^{s} \sum_{i, j \in W_{p}} \mathrm{x}_{\mathrm{ij}} \leq \sum_{p=0}^{s} \mathrm{~s}\left|\mathrm{~W}_{p}\right|-\frac{3 \mathrm{~s}+1}{2}+\alpha(\mathrm{m}-1)  \tag{1.3.1}\\
& \text { where } \quad \alpha= \begin{cases}0, & \text { if } 0 \notin \bigcup_{i=0}^{s} \mathrm{~W}_{i}, \\
1, & \text { if } 0 \in \mathrm{~W}_{0} \backslash \bigcup_{i=1}^{s} \mathrm{~W}_{i} \text { or } 0 \in \mathrm{~W}_{\mathrm{j}} \backslash \mathrm{~W}_{0} \text { for some } \mathrm{j}=1, \ldots, \mathrm{~s} \\
2, & \text { if } 0 \in \mathrm{~W}_{j} \cap \mathrm{~W}_{0} \text { for some } \mathrm{j}=1, \ldots, \mathrm{~s} .\end{cases}
\end{align*}
$$

For the case $0 \notin W_{1} \backslash W_{0}$ the constraints are tightened to

$$
\begin{equation*}
\sum_{p=0}^{s} \sum_{i, j \in W_{p}} \mathrm{X}_{\mathrm{ij}} \leq \sum_{p=0}^{s}\left|\mathrm{~W}_{p}\right|-\frac{3 \mathrm{~s}+1}{2}+\mathrm{m}-\ell\left(\mathrm{ClW}_{1}\right) \tag{1.3.2}
\end{equation*}
$$

Fisher (1994a) connectivity constraint (1.3.2) tightening can be presented as follows:

$$
\begin{equation*}
\sum_{i \in S} \mathrm{x}_{0 \mathrm{i}}+\sum_{i \in S} \sum_{j \in S} \mathrm{e}_{\mathrm{j}} \mathrm{x}_{\mathrm{ij}} \geq 2 \ell(\mathrm{~S}) \quad \mathrm{S} \subseteq \mathrm{C} \text { with }|\mathrm{S}| \geq 2, \tag{1.3.3}
\end{equation*}
$$

where

$$
\mathrm{e}_{j=}= \begin{cases}0, & \mathrm{j} \in \mathrm{~S}, \\ 0, & \mathrm{j} \in \mathrm{~S}^{\prime} \text { and }\left|\mathrm{S}^{\prime}\right| \leq 2 \\ \frac{\ell(\mathrm{~S})}{\ell(\mathrm{S})+1}, & \mathrm{j} \in \mathrm{~S}^{\prime} \text { and }\left|\mathrm{S}^{\prime}\right|>2 \\ 1, & \mathrm{j} \in \overline{\mathrm{~S}}-\mathrm{S}^{\prime}\end{cases}
$$

Constraint (1.3.3) is useful for detecting violating subtour elimination constraints. An alternative version of this constraint was developed by Achuthan et al (1996).

$$
\begin{equation*}
\sum_{i, j \in s} \mathrm{x}_{\mathrm{ij}}+\sum_{i \in \mathrm{~s}} \mathrm{x}_{0 \mathrm{i}}-\mathrm{m} \leq|\mathrm{S}|-\ell(\overline{\mathrm{S}}), \quad \mathrm{S} \subseteq \mathrm{C}, 1 \leq|\overline{\mathrm{S}}| \leq \mathrm{n}-1 . \tag{1.3.4}
\end{equation*}
$$

We expect that VRP will receive great attention in the coming years due to the following reasons:

- The improvements of TSP techniques.
- The improvements of CP approaches and the increased attentions to combine CP with VRP methods.
- The increased developments in VRP theoretical results.

We review some of the heuristics and the exact methods used to solve the capacitated vehicle routing problem in Chapter 2. Our discussion on heuristics surveys both classical and metaheuristics methods. For the classical methods, we discuss the Clarke and Wright algorithm and the sweep algorithm. Genetic algorithms and simulating annealing are the metaheuristics that are reviewed. Our discussion on exact methods focuses on Branch and Cut.

Chapter 2 also describes the techniques developed over the years to solve constraint satisfaction problems. A comparison between constraint programming CP and operational research OR techniques is provided in this Chapter. The advantages and disadvantages of using either CP or LP to solve optimization problems are discussed.

Chapter 3 develops a simple classical heuristic algorithm for the CVRP. The algorithm is implemented in C++ and applied to solve 10 benchmark CVRP instances. The number of customers for the test problems ranges from 7 to 48 . The optimal solutions (that we compared our results to) are obtained using CPLEX. Also the Algorithm results are compared to the results obtained by the Symphony heuristics and the Clarke and Wright (1964) saving Algorithm. Chapter 3 also provides some observations related to domain reduction.

Chapter 4 develops the domain reduction approach to improve the greedy search heuristic algorithm introduced in Chapter 3. Chapter 4 combines domain reduction with the greedy algorithm, the Clarke and Wright algorithm and with a Simulating Annealing metaheuristic algorithm. This Chapter provides conclusions on the effect of domain reduction when combined with different heuristic algorithms. Chapter 5 incorporates Branch and Cut method with domain reduction. The hybrid approach is applied to solve the 10 CVRP literature instances that we used in Chapter 4. A comparison of the results, time taken and gap reduction will follow. Chapter 6 concludes the thesis and provides some suggestions for future work.

An appendix of the literature and generated instances is provided followed by the bibliography.

## Chapter 2

## Literature review

This Chapter reviews some of the heuristics and the exact methods used to solve the capacitated vehicle routing problem. It surveys both classical and metaheuristics methods. For the classical methods, we review the Clarke and Wright algorithm and the sweep algorithm. For metaheuristics we discuss genetic algorithms and simulating annealing. For exact methods, our focus will be on the Branch and Cut technique. The Chapter shows the developments of Constraint Programming ( CP ) over the recent years. Also, we review the domain reduction technique. A comparison between constraint programming (CP) and operational research (OR) techniques, is provided with a discution on the advantages and disadvantages of using either (CP) or (LP) to solve optimization problems.

The importance of CVRP in minimizing the cost of the distribution network has motivated many researches in the recent years. Many books, papers and workshops have presented new approaches to solve the VRP and offer a better understanding to the problem. Books like Toth and Vigo (2002), Rayward-Smith et al (1996), Goldberg (1989), Nemhauser (1988) and Golden and Assad (1988) presented the VRP and various techniques to solve it. Further, survey papers like Attanasio et al (2003), Erera and Daganzo (2003), Kleywegt et al (2002), Rousseau et al (1999), Vianna et al (1999) and Prosser and Shaw (1996), offer promising approaches to solve VRPs.

In their paper Garvin et al (1957), discuss the vehicle routing problem in relation to the distribution of gasoline to service stations, using vehicles with different capacities. However, Dantzig and Ramser (1959) developed the first mathematical programming formulation and proposed a heuristic algorithm to solve the vehicle routing problem. Five years later Clarke and Wright (1964) proposed a greedy heuristic that improves the Dantzig and Ramser algorithm. For more details on the methods and techniques to deal with the VRP we refer to the works of Balinski, and Quandt (1964), Bodin, and Golden (1981), Bodin et al (1983), Brodie and Waters (1998), Campos et al (1991), Carpaneto, et al(1989), Christofides (1985), Christofides et al (1981b), Christofides et al (1979), Desrochers et al (1990), Fischetti et al (1994), Forbes et al (1994), Foster, and Ryan (1976), Gaskell (1967), Golden and Assad (1986), Hadjiconstantinou et al (1995), Hall et al (1994), Kolen et al (1987), Kulkarni and Bhave (1985), Lenstra and Rinnooy Kan (1981), Li et al (1991), Magnanti (1981), Naddef (1994), Nelson et al (1985), Paessens (1988), Ribeiro and Soumis (1994), Waters (1988),

The VRP variants mentioned in Table 2.1 are the most basic ones. However, there are many other VRP variants that are more complicated. We refer to the work of Ferland and Mehelon (1988), Gendreau et al (1999), Taillard (1993a) for more details about heterogeneous fleet VRP, Li et al (2007) for details about VRP with multiple vehicle types and Salhi and Rand (1993) for more details about the Vehicle fleet composition problem.

| VRP variant | Description | References |
| :---: | :---: | :---: |
| Capacitated vehicle VRP | Fleet of vehicles with uniform capacity serves a set of customers with known demands from a single depot. | Augerat et al (1995), <br> Li et al (2005). |
| VRP with time window | Additional constraint that each customer must be served within a prespecified time period. | Solomon (1987), Desrochers et al (1992), Zbigniew and Piotr (2002). |
| Multiple depot | Fleet of vehicles with uniform | Salhi and Nagy (1999), |
| VRP | capacity serves a set of customers from multiple depots. | Giosa et al (2002). |
| Periodic VRP | Scheduling is for a fixed number of periods. | Chao et al (1995),Cordeau et al (1997). |
| Split delivery VRP | The same customer may be served by | Archetti et al (2006a), |
|  | a number of vehicles. | Archetti et al (2006b). |
| Stochastic VRP | Values for customers and/or demands and/or times are random. | Stewart and Golden (1983), Laporte et al (2002), Bent and Van Hentenryck (2004). |
| VRP with backhauls | Additional constraint that customers can demand more commodities. | Goetschalckx et al (1989), Kim et al (1997). |
| VRP with pickup and delivering | Here commodities may be picked up from a certain customer and delivered to other delivery location. | Min (1989), <br> Hernandez and <br> Gonzales (2004), <br> Tang and Galvao <br> (2006) |

Table 2.1: Vehicle Routing Problem Variants

In this Chapter we consider the capacitated vehicle routing problem. For convenience we recall the notation introduced in the previous chapter.

- $C=\{1,2, \ldots, n\}$ :the set of customer location.
- 0 : depot location.
- $\mathrm{G}=(\mathrm{N}, \mathrm{E})$ : the graph representing the vehicle routing network with $N=\{0,1, \ldots, n\}$ and $E=\{(i, j): i, j \in N, i<j\}$.
- $q_{j}$ : demand of customer $j$.
- Q : common vehicle capacity.
- m : number of delivery vehicles.
- $\mathrm{c}_{\mathrm{ij}}$ : distance between locations i and j .
- L: maximum distance a vehicle can travel.
- $P_{j}$ : a lower bound on the cost of traveling from the depot to customer j.
- $\quad \ell(S)$ : lower bound on the number of vehicles required to visit all locations of $S$ in an optimal solution. Note that $S \subseteq C$ and $\ell(S) \geq 1$.
- $\bar{S}$ : the complement of S in C
- $\mathrm{x}_{\mathrm{ij}}: 1,2$, or 0

The problem as detailed in the previous chapter is to:

$$
\begin{equation*}
\operatorname{minimize} \mathrm{Z}=\sum_{\mathrm{i} \in \mathrm{~N}} \sum_{\mathrm{i}<\mathrm{j}} \mathrm{c}_{\mathrm{ij}} \mathrm{x}_{\mathrm{ij}} \tag{2.1}
\end{equation*}
$$

subject to

$$
\begin{align*}
& \sum_{\mathrm{i} \in \mathrm{C}} \mathrm{x}_{0 \mathrm{i}}=2 \mathrm{~m}, \mathrm{i} \in \mathrm{C}  \tag{2.2}\\
& \sum_{\mathrm{j}<\mathrm{i}} \mathrm{x}_{\mathrm{ij}}+\sum_{\mathrm{i}<\mathrm{j}} \mathrm{x}_{\mathrm{ji}} \quad, \mathrm{i} \in \mathrm{C}  \tag{2.3}\\
& \sum_{\mathrm{x}_{\mathrm{ij}}} \leq|\mathrm{S}|-\ell(\mathrm{S}), \quad \mathrm{i}, \mathrm{j} \in \mathrm{~S}, \quad \mathrm{~S} \subseteq \mathrm{C}, 3 \leq|\mathrm{S}| \leq \mathrm{n}-2  \tag{2.4}\\
& \mathrm{x}_{\mathrm{ij}}=1,2, \text { or } 0 \tag{2.5}
\end{align*}
$$

Over the past 40 years, many approaches and solution techniques have been developed to solve VRPs. Some of these approaches are exact like the direct tree search method (Christofides and Eilon 1969), the minimum K-degree centre tree relaxation (Christofides et al 1981a), the set partitioning based method (Agarwal et al 1989), the minimum k-tree relaxation (Fisher 1994 a). Some techniques to solve VRP are heuristics like the Clarke and Wright algorithm (1964), the multi-route improvement algorithm (Thompson and Psaraftis 1993 and Van Breedam 1994), the Fisher and Jaikumar algorithm (1981), the deterministic annealing (Dueck and Scheurer 1990 and Dueck 1993), the Tabu search (Badeau et al 1997, Amberg et al 2000 and Cordeau, Laporte and Mercier 2001), and the Ant system method (Tian et al 2003 and Reimann et al 2004). We will describe some of the heuristics and the exact methods in the following sections.

### 2.1 Classical Heuristics

Heuristic algorithms to solve VRP have proved to be very useful for solving large problems in reasonable time (Atkinson (1994). Also, heuristics provide good upper bounds that play an important role in exact methods such as branch and cut. Over the last 50 years, many heuristic algorithms had been developed to solve VRP. Classical algorithms and metaheuristics are the classes or the families that the developed algorithms belong to.

Constructive methods were the first category of the classical methods. Building a feasible solution and improving the cost is the idea behind the constructive methods. An example of the constructive method is the Clarke and Wright savings algorithm (1964). The second category of classical heuristics is the two-phase heuristics. In this category, customers are organized into feasible clusters, then the routes constructed for each of them. An example of the two-phase algorithm is the sweep algorithm of Laporte (1992). The following is a brief description for the above mentioned classical algorithms.

### 2.1.1 The Clarke and Wright Algorithm (1964)

This algorithm is the most popular heuristic for the VRP. The algorithm calculates all the savings $\mathrm{s}_{\mathrm{ij}}$ between customers i and j . Assuming that $\mathrm{c}_{\mathrm{i} 0}$ is the cost of
traveling from the depot to customer $i$ and $\mathrm{c}_{\mathrm{ij}}$ is the cost of traveling from customer i to j . The following is a description of the Clarke and Wright algorithm to solve the CVRP:

Step 1: Compute the savings $\mathrm{s}_{\mathrm{ij}}=\mathrm{c}_{\mathrm{i} 0}+\mathrm{c}_{0 \mathrm{j}}-\mathrm{c}_{\mathrm{ij}}$ for $\mathrm{i}, \mathrm{j}=1, \ldots, \mathrm{n}$ and $\mathrm{i} \neq \mathrm{j}$. Rank the savings $\mathrm{S}_{\mathrm{ij}}$ and list them in descending order.

Step 2: Creates the "savings list." Process the savings list beginning with the topmost entry in the list (the largest $\mathrm{s}_{\mathrm{ij}}$ ). For the savings $\mathrm{S}_{\mathrm{ij}}$ under consideration, include link ( $\mathrm{i}, \mathrm{j}$ ) in a route if no route constraints will be violated through the inclusion of ( $\mathrm{i}, \mathrm{j}$ ) in a route. The following three cases need to be considered.

Case 1: If neither $i$ nor $j$ have already been assigned to a route, then a new route is initiated including both i and j .

Case 2: If exactly one of the two points (i or j) has already been included in an existing route and that point is not interior to that route (a point is interior to a route if it is not adjacent to the depot in the order of traversal of points), then the link ( $\mathrm{i}, \mathrm{j}$ ) is added to that same route. If the point is interior and not violating the capacity then add ( $\mathrm{i}, \mathrm{j}$ ) to the same route. If it's violating the capacity make a new route with the point (customer) i.

Case 3: If both i and j have already been included in two different existing routes and neither point is interior to its route, then the two routes are merged by connecting i and j . If they are interior then the merge cannot be done

Step3: If the savings list $\mathrm{s}_{\mathrm{ij}}$ has not been exhausted, return to Step 2, processing the next entry in the list; otherwise, stop.

## Example 2.1

We illustrate the above algorithm using the following CVRP instance:

| j i | 0 | 1 | 2 | 3 | 4 |
| :---: | :---: | :---: | :---: | :---: | :---: |
| 0 |  | 2 | 3 | 1 | 8 |
| 1 |  |  | 2 | 3 | 4 |
| 2 |  |  |  | 2 | 6 |
| 3 |  |  |  |  | 8 |
| 4 |  |  |  |  |  |

Table 2.1.1 Cost Matrix for Clarke and Wright Example
Note that the matrix in table 2.1 .1 is symmetric because we are dealing with symmetric CVRP.
The demand is $(0,6,10,7,4)$ units and the capacity is 20 units
Solution: Initial set of routes is $\Phi$
Step 1: Compute the savings

| The savings |  |
| :---: | ---: |
| 1 to 2 | $2+3-2=3$ |
| 1 to 3 | $2+1-3=0$ |
| 1 to 4 | $2+8-4=6$ |
| 2 to 3 | $3+1-2=2$ |
| 2 to 4 | $3+8-6=5$ |
| 3 to 4 | $1+8-8=1$ |

Step 2: Creates the savings list

| The savings list |  |
| :---: | :---: |
| Arc | Associated saving |
| 1 to 4 | 6 |
| 2 to 4 | 5 |
| 1 to 2 | 3 |
| 2 to 3 | 2 |
| 3 to 4 | 1 |
| 1 to 3 | 0 |

## Step 3:

The first route will be $0-1-4-2-0$ and the second route will be $0-3-0$. The total cost is 17 .

We refer to the work of Altinkemer and Gavish (1990) for more details.

### 2.1.2 Sweep Algorithm (Wren and Holliday (1972))

In the sweep algorithm each vertex or customer is represented by its polar coordinates. Mathematically, each vertex i will be represented by $\left(\theta_{i}, r_{i}\right)$ where $\theta_{i}$ is the angle for customer $i$ (consider the clock wise) and $r_{i}$ is the ray length. Start by assigning $\theta_{i}^{*}=0$ to an arbitrary vertex $i^{*}$, then calculating the rest of the angles from $\left(0, \mathrm{i}^{*}\right)$. All the calculated angles will be ranked in an increasing order of their angles. The following steps describe the sweep algorithm:

Step 1: Choose a vehicle v
Step 2: Start from the vertex with the smallest angle, assign vertices to v so that the capacity of the vehicle is not violated.

Step 3: Repeat until all vertices assigned.
Step 4: Solve each route as a traveling salesman problem (TSP) to find the shortest path then stop.

Applying the sweep algorithm to the case of Example 2.1 we get:
Step 1: Choose a vehicle v
Step 2: Start with 0-3 then 3-2. Note that the total demands of customers 2 and 3 is 17 , this means that the route cannot have any more customers.
Step 3: Choosing the next vehicle and repeating Step 2. Route 2 will be $0-$ $1-4-0$. The total cost will be 14 .

Note that Example 2.1 has 4 customers only. For this reason, Step 4 is not needed.

Wren and Holliday (1972) presented a different way to calculate the polar angle that considers the configuration of the points around each depot (clock wise). The new ordering then used to generate four different initial solutions by assigning customers (in their paper they used cities instead of customers) starting from four different
positions in the ordered list. The best of these four solutions is chosen as an input to an improvement phase. This latter phase uses seven procedures repeatedly until no improvement can be done. Accurate results are reported on two problems having two depots and up to 176 customers.

### 2.2 Metaheuristics

The quality of the solution obtained by any of the metaheuristic algorithms is normally far better than the one obtained by the classical algorithms since metaheuristic algorithms explore deeply all the solution space. However, metaheuristics take more time than the classical heuristics. The following details two popular metaheuristics:

### 2.2.1 Simulating Annealing (SA)

As a stochastic relaxation technique, SA has its origin in statistical mechanics. The process of crystallizing a solid by heating it to a high temperature and gradually cooling it down motivates the development of SA. The SA algorithm was introduced by Metropolis et al. (1953). Assuming $\Delta=f(x)-f\left(x_{t}\right)$, where $f(x)$ is the best value for the objective function found so far, and $f\left(x_{t}\right)$ is the value of the objective function at iteration t . The solution will be accepted as a new current solution if $\Delta \leq 0$. If $\Delta>0$, any moves with a probability of $e^{-\Delta / T}$ that increase the objective function are accepted, where $T$ is the temperature and its value varies from large to close to zero. The values of $T$ are controlled by a cooling schedule that specifies the temperature values at each stage. Zbigniew and Piotr (2002) proposed that a solution $\boldsymbol{x}$ is drawn randomly in $N\left(x_{t}\right)$ at iteration $\boldsymbol{t}$. If $f(x) \leq f\left(x_{t}\right)$, then $x_{t+1}$ is set equal to $x$; otherwise

$$
x_{t+1}=\left\{\begin{array}{l}
x \text { with probability } p_{t} \\
x_{i} \text { with probability } 1-p_{t}
\end{array}\right.
$$

where $p_{t}$ is a decreasing function of $t$ and of $f(x)-f\left(x_{t}\right)$.

The SA stops when:

- The value $f^{*}$ has not decreased by $\pi_{1} \%$ for at least $k_{1}$ consecutive cycles of $\boldsymbol{T}$ iterations;
- The number of accepted moves has been less than $\pi_{2} \%$ of $\boldsymbol{T}$ for $k_{2}$ consecutive cycles of $\boldsymbol{T}$ iterations;
- $k_{i}$ of $\boldsymbol{T}$ iterations have been executed.
where $\pi_{1}, \pi_{2}$ and $k_{i}$ are pre-specified values.

The application of SA to solve CVRP is to take an initial solution to the problem and consider it as the best solution. A neighborhood search of removing and adding customers from the routes follows. The adding and removing is a random process within the above mentioned boundaries. Updating the best solution as the cost is reduced.

Zbigniew and Piotr (2002) use a parallel SA approach to solve the Solomon (1987) set of problems. The set of problems is 54 instances each with 100 customers. The obtained results were close to optimal and better than any other algorithm used to solve the same set. SA proves to be an accurate method when used to solve VRP.

### 2.2.2 Genetic algorithms (GA)

Inspired by the biological evolutionary, Fraser (1957) proposed a computer simulation of evolution. The algorithm represents the solution as a population of chromosomes $X^{1}=\left\{X_{1}^{1}, \ldots, X_{N}^{1}\right\}$, where $N$ is the number of vertices or customers. Then

- Select two parent chromosomes from $X^{1}$.
- Use the parent chromosomes to produce offspring that forms the next generation.
- Mutate randomly each offspring with a small probability.

The above three steps will be repeated K times for each iteration $\mathrm{t}=1, \ldots, \mathrm{~T}$, where $\mathrm{k} \leq N / 2$ and T is the number of generations. Then the next step will be applied:

- Create $X^{t+1}$, from $X^{t}$. This will be done by removing the 2 k worst solutions in $X^{t}$ (the ones with the highest cost) and replacing them with the 2 k new offsprings.

In order to apply the genetic algorithm to solve CVRP, the following must be considered:

- Good genetic representation. This means the number of vehicles (routes) must be specified.
- Initial population constructor. This means initial solution to the problem must be provided.
- Determine fitness, crossover and mutation operators. This means a criterion for improving the solution must be specified.

Now the genetic algorithm will repeat the following for pre-specified number of iterations:

- Choose two customers.
- Use the two customers to form a route without violating the capacity.
- Repeat until all customer demands are satisfied.
- Use the fitness, crossover and mutation operators to improve the solution.

Berger and Barkaoui (2004) proposed a parallel hybrid algorithm to solve 56 benchmark problems of Solomon (1987). Each problem involves 100 customers, randomly distributed over a geographical area. The computational results showed that the algorithm is cost-effective and very competitive to the best known solution, and generated six new best-known solutions for the Solomon sets.

### 2.3 Branch and Bound

Branch and Bound ( BB ) is a systematic method for solving optimization problems. Presented by Land and Doig (1960), BB was developed to solve general discrete programming problems and mixed discrete programming problems. Assuming that the problem is a minimization problem the branch and bound procedure minimizes a function of the variables over a region of feasible solutions. The main components of branch and bound can be described as follows:

- An upper bound that is obtained by the application of a heuristic. It is important to start with a tight upper bound on the problem.
- Problem relaxation. Relaxing the original problem by excluding some constraints. Problem relaxation normally provides a tight lower bound.
- The branching rule. This represents the way to separate the sets.

Let S be the set of feasible solution and T be a superset of S . T is obtained by excluding one or more constraints from S . The following branch and bound algorithm steps are as described by Balas and Toth (1985):

Step 1: Set $S_{0}=T$ the superset of $S$ and $U=\infty$ as the upper bound. Create a list of active nodes where entries in the list consist of a lower bound $L_{i}$ and a set $S_{i}$. Initialize the list with initial lower bound $\mathrm{L}_{0}$ and initial set $\mathrm{S}_{0}$.

Step 2: Stop if there are no entries in the list. If $\mathrm{U}=\infty$ then there is no feasible solution to the original problem, else the stored solution is the optimal solution and U is the optimal value. Otherwise, if there are entries in the list choose the entry from the list, say $\mathrm{S}_{\mathrm{i}}$ and solve the subproblem.

Step 3: If $L_{i} \geq U$, then discard $S_{i}$ and go to Step 2.
Step 4: If the solution to the subproblem is also a solution to the original problem then set $\mathrm{U}=\mathrm{L}_{\mathrm{i}}$ and store the solution. Go to Step 2 .

Step 5: Separate the feasible set of solutions $\mathrm{S}_{\mathrm{i}}$ into smaller subsets $\left\{\mathrm{S}_{\mathrm{i} 1}{ }^{\prime}, \mathrm{S}_{\mathrm{i} 2}{ }^{\prime}, \ldots, \mathrm{S}_{\mathrm{in}}{ }^{\prime}\right\}$ by the prescribed branching rule where

$$
\bigcup_{\mathrm{i}=1}^{\mathrm{n}} \mathrm{~S}_{\mathrm{ij}}{ }^{\prime}=\mathrm{S}_{\mathrm{i}} .
$$

Step 6: Set the lower bounds $L_{i j}{ }^{\prime}$ on the objective function value over each set $S_{i j}{ }^{\prime}$ to be equal to $L_{i}$. Go to step 2 .

The following example illustrates the algorithm:
Example 2.2: Consider the minimization problem

$$
\begin{equation*}
\operatorname{Min} 8 x_{1}+11 x_{2}+6 x_{3}+4 x_{4} \tag{2.2.1}
\end{equation*}
$$

Subject to

$$
\begin{equation*}
5 x_{1}+7 x_{2}+4 x_{3}+3 x_{4} \leq 14 \tag{2.2.2}
\end{equation*}
$$

$$
\begin{equation*}
\mathrm{x}_{\mathrm{j}} \in\{0,1\} \quad \mathrm{j}=1,2,3,4 \tag{2.2.3}
\end{equation*}
$$

Solving the LP relaxed problem where (2.2.3) replaced by $\mathrm{x}_{\mathrm{j}} \leq 1$ for all j , yields the solution: $x_{1}=1, x_{2}=1, x_{3}=\frac{1}{2}, x_{4}=0$. The objective function value is 22 . It's clear that the LP solution is not satisfying constraint (2.2.3), since $x_{3}=\frac{1}{2}$ is not integer. In order to force $x_{3}$ to be integer, the branching process is applied on $x_{3}$ this creates two new problems, one with $x_{3}=0$ and the other with $x_{3}=1$. Solving the relaxed subproblems we get:

$$
\begin{aligned}
& x_{3}=0: x_{1}=1, x_{2}=1, x_{4}=0.667, \text { with objective value } 21.65 \\
& x_{3}=1: x_{1}=1, x_{2}=0.714, x_{4}=0, \text { with objective value } 21.85 .
\end{aligned}
$$

Since the problem is a minimization problem the solution with the lowest objective value should be chosen. So we take the sub-problem with $x_{3}=0$. Observing that the value of $x_{4}$ is not an integer, the branching process is applied again. This results two sub-problems, one with $\mathrm{x}_{4}=0$ and one with $\mathrm{x}_{4}=1$. The procedure continues until all constraints are satisfied and all the values of $\mathrm{x}_{\mathrm{j}}, \mathrm{j}=1,2,3,4$ are integers. Figure 2.3.1 illustrates the search tree.

Figure 2.3.1: Branch and Cut Search Tree


Branch and Bound is one of the good methods to find the optimal solution (Malik, and Yu (1993)). However, the method can take a long time and could lead to exponential time complexities in the worst cases (Khoury and Pardalos (1995)).

The next Section provides the cutting plane technique. This technique minimizes the domain and sometimes accelerates the search.

### 2.4 Cutting Plane Technique (Cornuejol 2007)

Ralph Gomory introduced the cutting plane method to solve ILP and to solve general convex optimization problems (Boyd (1994)). The method consists of polyhedral cutting planes. The idea behind the cutting plane technique is to generate cuts until a best or an optimal solution is obtained. Figure 2.1 illustrates the method.


Figure 2.1 Gomory cut (A Gomory cut (1998))

The method can be described as follows:

- Solve the LP relaxation of the problem.
- If the result is integer then it will be the optimal solution and no further work is required.
- If the result of solving the LP relaxation is non-integer, then using the LP relaxation solution Gomory cuts are generated as we will show in the next example.
- Add the generated cut to the problem as a constraint then repeat the procedure starting from the first step.

The following example illustrates the cutting plane method:

Example2.3: Consider the following integer minimization problem

$$
\begin{equation*}
\operatorname{Min} 7 \mathrm{x}_{1}+9 \mathrm{x}_{2} \tag{2.3.1}
\end{equation*}
$$

Subject to

$$
\begin{align*}
& -x_{1}+3 x_{2} \leq 6  \tag{2.3.2}\\
& 7 x_{1}+x_{2} \leq 35  \tag{2.3.3}\\
& x_{1}, x_{2} \text { positive integers } \tag{2.3.4}
\end{align*}
$$

Solving the relaxed problem yields:

| Variable | $\mathrm{x}_{1}$ | $\mathrm{x}_{2}$ | $\mathrm{~s}_{1}$ | $\mathrm{~s}_{2}$ | -Z | RHS |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| $\mathrm{x}_{1}$ | 0 | 1 | $\frac{7}{22}$ | $\frac{1}{22}$ | 0 | $\frac{7}{2}$ |
| $\mathrm{x}_{2}$ | 1 | 0 | $\frac{-1}{22}$ | $\frac{3}{22}$ | 0 | $\frac{9}{2}$ |
| -Z | 0 | 0 | $\frac{28}{11}$ | $\frac{15}{11}$ | 1 | 63 |

Table 2.2 optimal tableau
From Table 2.2 the first constraint will be:

$$
\begin{equation*}
\mathrm{x}_{2}+\frac{7}{22} \mathrm{~s}_{1}+\frac{1}{22} \mathrm{~s}_{2}=\frac{7}{2} \tag{2.3.5}
\end{equation*}
$$

Putting all the integer parts in one side and the fractional in the other side we get:

$$
\begin{equation*}
\mathrm{x}_{2}-3=\frac{1}{2}-\frac{7}{22} \mathrm{~s}_{1}-\frac{1}{22} \mathrm{~s}_{2} \tag{2.3.6}
\end{equation*}
$$

It's clear that the right hand side must be integer since the left hand side is integer. Also, since $\mathrm{x}_{2} \leq 1$ then the right hand side is negative as the left hand side is negative. Hence we can get the following constraint:

$$
\begin{equation*}
\frac{1}{2}-\frac{7}{22} \mathrm{~s}_{1}-\frac{1}{22} \mathrm{~s}_{2} \leq 0 \tag{2.3.7}
\end{equation*}
$$

In the current solution $s_{1}$ and $s_{2}$ are zero, which means that (2.3.7) is violated. Constraint (2.3.7) is a cut and it can be added to the original problem. The process will continue until we have an integer solution.

The method when applied to some ILP or MILP problems may generate cuts in a way that the newly generated cut will result in little improvement from the previous cut. Hence the majority of the earlier researchers avoided using the method until Padberg and Rinaldi (1987) highlighted the benefit of combining the method with Branch and Bound to solve the TSP. The Branch and Cut method used the strength of Cutting Plane techniques to cover the weakness in Branch and Bound.

### 2.5 Application of Branch and Cut Method to VRP

The term firstly coined by Padberg and Rinaldi (1987) in their paper on the TSP. The term Branch and Cut refers to Branch and Bound (BB) and Cutting plane techniques. The following are some well-known approaches of branch and cut method to solve the VRPs.

### 2.5.1 The Laporte et al (1985)

Laporte et al (1985) used a Branch and Cut method to solve CVRP subject to distance and capacity restrictions. For Euclidean problems, they considered VRP with symmetric graph $\mathrm{G}=(\mathrm{N}, \mathrm{E})$,where N is a set of nodes that may represent customers or cities and E is a set of undirected edges. The distance matrix associated with the edges is $\mathrm{C}\left(\mathrm{c}_{\mathrm{ij}}\right.$ or $\left.\mathrm{c}_{\mathrm{ji}}\right)$ whenever $\mathrm{i}>\mathrm{j}$. C satisfies the triangle inequality $\mathrm{c}_{\mathrm{ij}} \leq \mathrm{c}_{\mathrm{ik}}+\mathrm{c}_{\mathrm{kj}}(\mathrm{i}, \mathrm{j}, \mathrm{k} \in \mathrm{N})$. Laporte et al (1985) also assumed that all vehicles have the same capacity. This formulation was:

## Formulation:

$$
\begin{equation*}
\operatorname{minimize} \mathrm{Z}=\sum \sum \mathrm{c}_{\mathrm{ij}} \mathrm{x}_{\mathrm{ij}} \quad \mathrm{i} \in \mathrm{~N}, \mathrm{i}<\mathrm{j} \tag{2.5.1}
\end{equation*}
$$

subject to

$$
\begin{align*}
& \sum_{\mathrm{i} \in \mathrm{C}} \mathrm{x}_{0 \mathrm{i}}=2 \mathrm{~m}, \mathrm{i} \in \mathrm{C}  \tag{2.5.2}\\
& \sum_{\mathrm{j}<\mathrm{i}} \mathrm{x}_{\mathrm{ij}}+\sum_{\mathrm{i}<\mathrm{j}} \mathrm{x}_{\mathrm{ji}} \quad, \mathrm{i} \in \mathrm{C} \tag{2.5.3}
\end{align*}
$$

$$
\begin{equation*}
\sum \mathrm{x}_{\mathrm{ij}} \leq|\mathrm{S}|-\ell(\mathrm{S}), \quad \mathrm{i}, \mathrm{j} \in \mathrm{~S}, \quad \mathrm{~S} \subseteq \mathrm{C}, 3 \leq|\mathrm{S}| \leq \mathrm{n}-2 \tag{2.5.4}
\end{equation*}
$$

$$
\begin{equation*}
\mathrm{x}_{\mathrm{ij}}=1,2 \text {,or } 0 \tag{2.5.5}
\end{equation*}
$$

where constraints (2.5.2) and (2.5.3) known as degree constraints. Constraint (2.5.2) specifies that the number of vehicles leaving and returning to the depot are m . Constraint (2.5.3) specifies that each customer is visited by only one vehicle. Constraint (2.5.4) is referred to as subtour elimination constraints, which prevent subtours from forming loops disconnected from the depot, or eliminate tours that connected to the depot but violate the capacity restriction. Note that a connected component of a weighted or un-weighted graph defined over the set of customers is called a subtour. The subtour will be called a tour if it's connected to the depot in a graph defined over all locations. Constraint (2.5.5) specifies that if a vehicle travel on single trip between i and j then the value of $\mathrm{x}_{\mathrm{ij}}$ will be 1 , and if $\mathrm{i}=0$ and $(0, \mathrm{j}, 0)$ is a route then the value of $\mathrm{x}_{\mathrm{ij}}$ will be 2 , otherwise the value of $\mathrm{x}_{\mathrm{ij}}$ will be 0 .

## Algorithm:

The algorithm to solve the above Euclidean VRP developed by Laporte, Nobert and Desrochers (1985) can be described in the following 10 steps:

Step 1-Solve the problem using simplex method to obtain $\overline{\mathrm{Z}}$, where $\overline{\mathrm{Z}}$ is the solution for the relaxed problem.

Step 2-Compare $\bar{Z}$ with the cost of best solution $Z^{*}$. If $\bar{Z} \geq Z^{*}$ update the list of sub-problems and choose the next sub-problem then start from step 1.Otherwise continue.

Step 3-Force the variables that are not in the subtour to zero using subtour prevention constraints.

Step 4-Purge ineffective constraints.
Step 5-Generate distance and capacity constraints.
Step 6-Generate Gomory cuts.

Step 7-Apply Branching procedure. If the solution is integer then update $Z^{*}$ and continue. Otherwise continue.

Step 8-Backup search tree.
Step 9-Update the list of problems.
Step 10-End the algorithm if the list of sub-problems empty. Otherwise choose the next sub-problem and repeat the procedure.

When the problems are non-Euclidean, Laporte et al (1985) modified the algorithm and the formulation for the Euclidean problems. Forcing certain rules on the edge $\mathrm{x}_{\mathrm{ij}}, \mathrm{i}<\mathrm{j}$ to be defined in the formulation. Also, replacing the subtour elimination constraint by $\sum_{i \in S} \mathrm{x}_{0 \mathrm{i}}+3 \sum_{\mathrm{E}(\mathrm{S}, \overline{\mathrm{S}})} \mathrm{x}_{\mathrm{ij}} \geq 4,3 \leq|\mathrm{S}| \leq \mathrm{n}-2$.

Laporte et al (1985) used Branch and Cut method to solve CVRP both Euclidean and non-Euclidean. Their test problems ranged from 15 to 50 customers for the Euclidean type and from 15 to 60 customers for the nonEuclidean assuming that the number of used vehicles is free. For each problem size they generated three problems. To determine the problems characteristics, the three generated problems were tested using different combinations of maximum vehicle capacity and maximum traveling distance for each vehicle.

Laporte et al (1985) tested their algorithm on a CYBER173 computer, using Fortran FTN5 compiler. They used the Land and Powell (1973) LP solution routine. They allowed each problem a running time of 500 seconds. Laporte et al (1985) showed that solving non-Euclidean problems is much easier than solving the Euclidean ones and the obtained results were far better than those obtained by using branch and cut and cutting plane separately in terms of accuracy.

Figure 2.1 and Figure 2.2 are the flow charts of the Laporte et al. (1985) algorithm for Euclidean and non-Euclidean problem:


Figure 2.1: Algorithm for Euclidian CVRP


Figure 2.2: Algorithm for Non-Euclidean Problems.

### 2.5.2 Achuthan et al (2003) Improved Branch and Cut Algorithm.

Achuthan et al (2003) proposed several new cutting planes for capacitated vehicle routing problem. The proposed cutting planes used in the branch and cut algorithm were tested on 1,650 simulated Euclidean problems as well as 24 standard literature problems. The problems ranged from 15-100 customers. The results obtained by the improved branch and cut algorithm were more accurate with reasonable time taken to solve the problems.

Achuthan et al (2003) also, developed a number of search procedures to identify violations to the problem constraints. The following is a brief summary of their work.

Consider the CVRP formulation mentioned earlier in this Chapter. Achuthan et al (2003) presented new cuts described in the following results:

Theorem 1: Let $\mathrm{S}, \mathrm{T}_{1}, \mathrm{~T}_{2}, \ldots \mathrm{~T}_{\mathrm{k}} \subseteq \mathrm{C}$ be such that
a) $k \geq 2$ and $\sum_{\mathrm{i} \in S U \mathrm{~T}_{\mathrm{p}}} \mathrm{UT}_{\mathrm{q}} \mathrm{q}_{\mathrm{i}}>\mathrm{Q}$ for every $1 \leq \mathrm{p} \neq \mathrm{q} \leq \mathrm{k}$;
b) $\mathrm{T}_{\mathrm{i}} \cap \mathrm{T}_{\mathrm{j}}=\phi$ for $\mathrm{i} \neq \mathrm{j}$;
c) $\mathrm{S} \cap \mathrm{T}_{\mathrm{i}}=\phi, 1 \leq \mathrm{i} \leq k$;
d) $\mathrm{T}=\bigcup_{\mathrm{i}=1}^{\mathrm{n}} \mathrm{T}_{\mathrm{i}}$.

Then, for any feasible solution ( $x_{i j}$ ) of the CVRP we have

$$
\begin{equation*}
3 \sum_{i, j \in \mathrm{~S}} x_{i j}+\sum_{E(\mathrm{~S}, \mathrm{~T})} x_{i j}+\sum_{\mathrm{p}=1} \sum_{\mathrm{i}, \mathrm{j} \in \mathrm{~T}_{\mathrm{p}}} x_{i j} \leq 3|\mathrm{~S}|-2+|\mathrm{T}|-k . \tag{2.5.7}
\end{equation*}
$$

Corollary 2: $\mathrm{T}_{1}, \mathrm{~T}_{2}, \mathrm{~T}_{3} \subseteq \mathrm{C}$ satisfy the hypothesis of theorem 1. Then, for any feasible solution ( $x_{i j}$ ) of the CVRP we have

$$
\begin{equation*}
2 \sum_{i, j \in \mathrm{~S}} x_{i j}+\sum_{E(\mathrm{~S}, \mathrm{~T})} x_{i j}+\sum_{\mathrm{p}=1 \mathrm{i}, j \in \mathrm{~T}_{\mathrm{p}}}^{3} x_{i j} \leq 2|\mathrm{~S}|+|\mathrm{T}|-4 \tag{2.5.8}
\end{equation*}
$$

Theorem 3: There exists an optimal solution $\mathrm{X}=\left(x_{i j}\right)$ of the CVRP satisfying the following constraints:

$$
\begin{equation*}
\sum_{\mathrm{i}, \mathrm{j} \in \mathrm{~S}} x_{i j}+\sum_{j \in \mathrm{~S}} x_{1 j} \leq|\mathrm{S}|+1 \text { for all } \mathrm{S} \subseteq \mathrm{C} \text { and } \sum_{\mathrm{i} \in \mathrm{~S}} \mathrm{q}_{\mathrm{i}} \leq \mathrm{Q} \tag{2.5.9}
\end{equation*}
$$

Q is vehicle capacity
Theorem 4: There exists an optimal solution $\mathrm{X}=\left(x_{i j}\right)$ of the CVRP satisfying (2.5.9) and the following constraints:

$$
\begin{align*}
& \quad \sum_{\mathrm{i}, \mathrm{j} \in \mathrm{~S}} x_{i j}+\sum_{j \in \mathrm{~S}} x_{1 j} \leq|\mathrm{S}|+\left\lfloor\frac{2\left(\sum_{\mathrm{i} \in \mathrm{~S}} \mathrm{q}_{\mathrm{i}}+\delta\right)}{\mathrm{Q}+1+\delta}\right\rfloor \text {, for all } \mathrm{S} \subseteq \mathrm{C} \text { with } 2 \leq|\mathrm{S}| \leq|\mathrm{C}| \quad \text { and } \\
& \sum_{\mathrm{i} \in \mathrm{~S}} \mathrm{q}_{\mathrm{i}}>\mathrm{Q} \tag{2.5.10}
\end{align*}
$$

$$
\delta=0,1 \text { according as } \mathrm{Q} \text { is odd or even }
$$

Corollary 5: There exists an optimal solution $\mathrm{X}=\left(x_{i j}\right)$ of the CVRP with variable m satisfying

$$
\mathrm{m} \leq\left\{\begin{array}{l}
1, \text { if } \sum_{\mathrm{i} \in \mathrm{C}} \mathrm{Q}  \tag{2.5.11}\\
\min \left\{\mathrm{n}, \frac{2\left(\sum_{\mathrm{i} \in \mathrm{C}} \mathrm{q}_{\mathrm{i}}+\delta\right)}{\mathrm{Q}+1+\delta}\right\}, \text { othrwise }
\end{array}\right.
$$

Where $\delta=0,1$ according as Q is odd or even

In their paper, Achuthan et al (2003) used six searching procedures to detect violations. The first search was that introduced by Laporte et al (1985), the second and the third searches were a modification of Achuthan et al (1996). Others were developed to detect violations either to the elimination constraint used by Laporte et al (1985) and Achuthan et al (1996) or to the proposed cutting plane.

Achuthan, Caccetta and Hill (2003) applied the algorithm to solve 24 benchmark problems. Three of these problems were Christofides (1969), four of them were Christofides (1979), and the rest were Fisher (1994a) and Reinelt (1981). The algorithm solves three problems optimally when single routes allowed and 4 of the problems had been solved optimally when single routes were not allowed. In general the algorithm provides better results than the known solutions at the time.

As any exact method branch and cut has advantages and disadvantages. The following section explains some of the advantages as well as disadvantages in using branch and cut method to solve the LP problems.

### 2.6 The Advantages and Disadvantages of Branch and Cut

When Branch and Cut was first used to solve VRPs, it was clear that the method performance was good (Araque (1989), and Araque et al (1994)). The Branch and Cut method improved rapidly in recent years especially when dealing with VRPs. The improvement of the method and the successful use of its applications to solve VRP encouraged researchers to use it in solving large scale Symmetric TSPs in recent years. As any exact method, the Branch and Cut method has strengths and weaknesses, also using it will result advantages and disadvantages. The advantages of using Branch and Cut method can be outlined as follows:

- Using valid cutting planes present in the LP will save enormous time.
- In terms of memory allocation, large savings are made by using the constraints present in the original linear program LP from previous lower bound generations.
- By branching, the method overcame the problem of generating cuts in a way that the newly generated cut might be the same or slightly different than the previous one.
- Generating cuts and adding the violating ones to as a constraint to the original problem will accelerate the search for the optimal solution.

The disadvantages of using the method can be described as follows:

- The method removes constraints from the LP tableau as the process continues searching for the optimal solution. By doing this the method saves time and memory. However, removing the constraints from the LP tableau (in some cases) may be too early and the lower bound may not be too
high. Therefore regenerating the early removed constraints may be essential in a certain stages of the process. Laporte, Nobert and Desrochers (1985) and Achuthan, Caccetta and Hill (2003) have shown that constraints rarely need to be regenerated for the CVRP.
- At certain stages of the process and for some problems, exploring a node that has different restrictions to the node which was previously explored can result many non-tight constraint in the LP may and poor initial lower bound.
- As part of the process removing child nodes from the list and then generating lower bound, the generated lower bound may be greater than the lower bound value stored when the child node was placed on the list. This is due to the use of different constraints in the LP.


### 2.7 Constraint Programming (CP)

Constraint Programming (CP) (also called Constraint Logic Programming) is the embedding of constraints in a logic programming language. The CP method based on the idea of using logic to satisfy a large number of constraints (Hooker (2005)). In the seventies, Artificial Intelligence researchers studied constraint satisfaction problems. However, it was in the eighties that the first systematic use of the constraint programming emerged (Roman Barták(1998)). In the following years CP techniques improved rapidly. As computers become faster and the world advanced in terms of knowledge, CP expanded it applications to solve various real life problems. Natural language processing, operations research, computer graphing and molecular biology are examples of the new domains CP expanded its application to (Hooker (2002)).

The early work of Waltz (1972) and Montanari (1974) on picture processing inspired Artificial Intelligence researchers to develop logical-algorithms to satisfy the constraints of certain problems. Constraint satisfaction problems can be seen in almost all the real life sectors. For example:

- graph coloring
- analysis and synthesis of analog circuits
- option trading analysis
- cutting stock
- DNA sequencing
- scheduling
- chemical hypothetical reasoning
- warehouse location
- forest treatment scheduling
- airport counter allocation
- puzzles like crosswords and N -queen.

Constraint satisfaction problems normally consist of finite variables with finite domains and finite constraints restricting the values of the variables. The problem solution will involve the use of logic to assign the variables with values from the domain so that all constraints are satisfied.

Mathematically in most of the cases, solving constraint satisfaction problems using logic algorithms will result in feasible solutions that are not optimal. The following are some techniques to solve constraint satisfaction problems:

### 2.7.1 Binarization of Constraints

The constraint satisfaction problem can be presented as a set of nodes. Each arc represents a constraint. If the originating and terminating nodes of an arc are the same, the node is called unary constraint, such constraints can be satisfied by reducing the domain. Thus, any problem with unary constraints can be converted to a binary constrained problem. The general approach to converting a constraint satisfaction problem to binary problem is:

- Minimize the set of constrained variables in the problems by assigning Cartesian product domain. The summarized variables will be called encapsulated variables using a valid domain reduction technique.
- Reduce the encapsulated domain.
- Combine the resulting individual solutions to the solution of the constraint system. This could be achieved by either hidden variable encoding or dual encoding.


### 2.7.2 Systematic Search Algorithms

Although taking a very long time to process the problem, systematic search algorithms were used more often in solving constraint satisfaction problems due to their ability in finding a solution or at least proving that there is no solution to the given problem. One of the following two approaches must be followed in order to develop a systematic algorithm:

## Generate and Test (GT)

Algorithms in the GT approach start firstly by guessing solutions to the given problem, then testing if these solutions satisfy the problem constraints. Note that the method takes the first correct solution that satisfies all the problem constraints also, it rejects the guessed solution with all the values assigned to the variables even if one value violates a certain constraint.

## Backtracking (BT)

Backtracking algorithms are the most powerful systematic search method used to solve constraint satisfaction problems. As in the generate and test method (GT), Backtracking starts by guessing solutions then testing one solution after the other. The testing procedure based on checking constraint(s) violations caused by the values assigned to the variables. Unlike GT the method will keep changing the violating values only.

### 2.7.3 Consistency Techniques

First introduced by Waltz (1972), consistency techniques are efficient in ruling out inconsistent possibilities in the domain. The techniques are normally used combined with other constraint programming or operational research techniques and rarely used alone. The consistency of constraint satisfaction problems may be reached using one of the following techniques.

## - Node Satisfaction Technique

This technique is easy to understand and simple to use. The variables in this technique are represented by nodes. A node will be called node consistent if
every value assigned to the variable satisfies all constraints. In case there is an assigned value that does not satisfy a certain constraint, the assignment will fail and the assigned values will be removed from the domain.

## - Arc Consistency Technique

This technique treats each constraint as an arc connecting the nodes that normally represent variables. The arc will be called arc consistent if for every value in the domain of the first node there is a value in the second node domain such that both values don't violate any constraint. All the violating values in the first node domain will be removed. Note that if $\mathrm{a}_{\mathrm{i}}, \mathrm{a}_{\mathrm{j}}$ are two nodes and the $\operatorname{arc}\left(\mathrm{a}_{\mathrm{i}}, \mathrm{a}_{\mathrm{j}}\right)$ is consistent, it doesn't mean that arc $\left(\mathrm{a}_{\mathrm{j}}, \mathrm{a}_{\mathrm{i}}\right)$ also consistent.

## - Path Consistency Technique

The test for consistency using the arc consistency technique on two or more arcs will lead to the removal of a large number of values. Path consistency is a more efficient technique in detecting inconsistency and removing inconsistent values. In this technique any node with arc consistency (all arcs associated with the node are arc consistent) is called restricted path consistent. This means a node $a_{i}$ will be called restricted path consistent if $\left(a_{i}, a_{j}\right),\left(a_{i}, a_{k}\right)$ are arc consistent also if $\left(\mathrm{a}_{\mathrm{i}}, \mathrm{a}_{\mathrm{m}}\right)$ a non consistent arc does not exist. Clearly if $\left(\mathrm{a}_{\mathrm{i}}, \mathrm{a}_{\mathrm{m}}\right)$ exists it will be removed by the method.

### 2.7.4 Constraint Propagation

Constraint propagation is a technique to solve constraint satisfaction problems by combining systematic search and consistency techniques. To develop a constraint propagation algorithm, one of the following approaches is adopted.

## - Backtracking Search

The method is a combination of Arc consistency and Backtracking; it starts by guessing solutions then test the guessed solution for Arc consistency.

## - Forward Checking

This method uses restricted arc consistency between the current variable and the future variables.

- Look Ahead Search

Unlike forward checking, this method doesn't look for restricted arc consistency between the current variable and the future variables only but also performs full arc consistency search.

### 2.7.5 Value and Variable Ordering

This search method requires the specification of the order of variables and the order of the values assigned to each variable.

## - Variable Ordering

The order of the variables may be static or dynamic i.e. either the order of the variable is found before the search and this ordering is kept until the end or at each point of the search the next variable must be specified.

## Value ordering

After determining the order of variables, the order of the values that must be assigned to each variable also may be detrained in this method to solve the constraint satisfaction problems. The most common heuristics to determine the values are based on the principle of succeed first, where choosing the value of each variable tested by the constraints and the first succeeded value taking the first order and so on.

### 2.7.6 Reducing Search

The idea behind this method is to reduce the domain and eliminate the need for backtracking. The most common techniques to perform the reducing search are cycle-cutset and MACE.

## - Cycle-Cutset

This method maintains variable consistency to cut all the cycles in a graph. This may help finding the ordering of the rest of variables without needing the backtrack procedure. The next step in this method is to extend the partial solution to a complete solution.

## - MACE

Named after the American computer scientist McCune (2003). This method maintains arc consistency in order to cut all the cycles in a constraint graph.

### 2.8 Constraint Programming and Operations Research

Constraint Programming (CP) and Operation Research (OR) techniques have provided many solution algorithms to various optimization problems over the years (Hooker 2007). The strengths of CP and OR algorithms can be seen through the solutions and the time taken to perform the search. However CP and OR algorithms have some weakness in processing large scale problems or NP-hard problems. Hooker (2002) showed that most of the CP and OR algorithms weaknesses can be covered by combining the two approaches together. CP algorithms can find a feasible solution to an optimization problem within reasonable time but such solution is rarely optimal. In theory OR algorithms are able to find an optimal solution for most of the optimization problems but the time taken to find it may be very long in most cases. Hence, combining CP algorithms with OR algorithms to solve an optimization problem may find an optimal solution within a reasonable time. Although developed by researchers with different scientific background to solve different kinds of problems, CP and OR sharing almost the same search approaches to solve problems. Table 2.1 provides more details.

| CP | OR | Search <br> Method(s) | Comments |
| :---: | :---: | :---: | :---: |
| Systematic search | Branch and Bound | Branching | Both CP and OR methods relay on branching to search for the solution. |
| Domain reduction and constraint propagation | Cutting Plane and Benders cuts | Inference | To minimize the solution domain CP uses domain reduction and constraint propagation while OR uses cutting planes and benders cut approach. |
| Constraints Store | Continuous relaxation | Relaxation | CP keep tracks of feasible solution using constraint store while continuous relaxation is so important to solve problems using OR algorithms. |
| Constraint Store and Domain Reduction | Continuous <br> Relaxation and <br> Cutting Plane | Strengthen relaxation by inference | CP strengthens the constraint store by reducing variable domains while OR strengthen the continuous relaxation by adding cut. |

Table 2.1: A Comparison Between CP and OR

### 2.9 Integrating CP and OR Techniques

In recent years, many researchers have tried to introduce a unifying scheme to combine CP with OR techniques (Hooker 2007). Using different solving methods and different problems, most of the papers provided good results and most of them chose at least one of the following approaches:

## - Double modeling

This approach writes the problem as a constraint satisfaction problem. The problem can be solved using CP techniques and also writes the same problem as an optimization problem that can be solved using OR techniques. While solving the problem, the two models will exchange information to accelerate the search for an optimal solution.

## - Search and Infer Duality

This approach normally examines all possible solutions (CP techniques may be used), if none of the solutions are optimal then it will start branching (OR techniques may used). Then an inference process will start by reasoning facts from the constraints.

## - Decomposition

Using Bender's decomposition, the problem may decompose into a master and sub-problems each with variable domain. The master problem will perform the search over some of the problem variables, while the sub-problem will solve the given problem using the remaining variables and by the information obtained from the master problem.

## - Relaxation

This approach uses an OR relaxation technique(s) combined with search and infer or with the decomposition approaches. Relaxing the problem will prune the search tree and accelerate the search and for the decomposition approach it will improve the sub-problem decomposition.

### 2.10 Constraint Programming and VRP

Commercially there are several software packages to solve VRPs using CP(ILOG Dispatcher 4.0, ILOG Solver 6.0, etc...) These packages according to Kilby, Prosser and Shaw (1998) still require additional features to perform the search, as they don't have the following:

- The ability to geo code the addresses.
- A graphical user interface for displaying routes.
- The ability to calculate distance and time traveled from one map point to another.
- The ability to change routes manually.
- A method of easily specifying and entering constraints.
- Interfacing with other systems.

The pruning achieved through propagation attracted an increase attention to use CP to solve VRPs. On the other hand, OR methods had been proven efficient in solving VRPs (Baldacci and Mingozzi (2006)). Combining CP with OR approaches may seems an excellent approach to deal with VRPs. However, the natures of the search procedures for CP and OR may cause an important problem that must be overcome. The CP basic principle chronological backtracking means that all decisions must be undone in the reverse of the order they were made. On the other hand, OR methods may assign a customer to a route then in the process it removes this customer and replaces it by another one. Then because of chronological backtracking to undo this customer and replace it by another one, all operations performed since that time must be undone as well. Kilby et al (1998) proposed two ways to overcome this problem. The first is to use the constraint system as a rule checker by allowing a heuristic or meta-heuristic to control search. The second way is wrapping up local search changes within an operator to insulate the Constraint Programming system from the changes being made at the lower level.

Kilby et al (1998) also suggested that using constraint programming alone to solve VRPs will provide feasible solutions without considering the objective function.

Caseau et al (2001) proposed a hybrid algorithm that combines a genetic algorithm with CP. The hybrid algorithm has been applied to solve Solomon (1987) benchmark problems. The obtained results were close to the best known solutions and the time taken to solve the problems using the hybrid algorithm was less.

### 2.11 Advantages and Disadvantages of Integrating CP with OR

There are several advantages provided by CP and OR integrated algorithms. The advantages are:

- Provide better environment in terms of modeling which may make complex problems simpler.
- Reducing time taken to solve the problem.
- Combining CP with OR techniques provide better algorithms to detect errors while searching for the optimal solution.
- Using CP techniques will provide better approach to understand OR problems by visualizing the problem structure.

However some disadvantages can arise when integrating CP with OR techniques. These disadvantages are:

- Developing an integrated algorithm may take more time than developing CP algorithm or OR algorithm.
- Integrating both methods may be hard to implement and not easy to understand by others.


## Chapter 3

## Heuristics and Domain Reduction

In this Chapter we develop a simple greedy search algorithm. The greedy algorithm is used to solve 10 literature benchmark problems. Developing a simple heuristic that is also accurate is a key aim of many researchers. Normally, good VRP heuristic algorithms must meet the following important criteria.

## - Accuracy

One of the important aspects in the criteria is accuracy since the results obtained by using the heuristic algorithm to solve certain VRPs are essential to decide whether the algorithm is good or bad.

## - Speed

If the accuracy test decides the good and the bad, ugly algorithms are those taking a long time to find a solution. Speed in solving VRPs is another important point that must be met to provide good heuristic algorithm. Some real-life problems such as pickup and delivery may require fast actions with reasonable accuracy. Getting an accurate solution that takes days to be obtained, may not be considered useful by users who want fast solutions in a dynamic environment.

## - Simplicity

Easy to understand not hard to code algorithms, are more likely to be used than the more complicated algorithms. The Clark and Wright algorithm stands as clear example of a simple algorithm preferred by end users to solve VRPs over more accurate but more complicated algorithms.

## - Flexibility

It's important for any algorithm to be flexible in term of accommodating changes in the input data. Flexibility provides more options to improve the heuristic algorithms.

Section 3.1 provides a simple greedy search algorithm developed by calculating the cost between each edge in order to minimize the overall cost. The greedy search algorithm is implemented and used to solve 10 benchmark capacitated vehicle routing problem instances. Also, in Section 3.1 we apply domain reduction to solve the generated CVRPs using the greedy search algorithm and compare the results.

Section 3.2 observes the effect of the cost or distance matrix on reducing the domain and hence on the obtained results. Four examples are provided to help investigate the role of domain reduction in solving CVRP.

### 3.1 A Simple Heuristic Algorithm for the Symmetric VRP

Consider the capacitated vehicle routing problem with the following notation:

- $C=\{1,2, \ldots, n\}$ :the set of customer location.
- 0 : depot location.
- $\mathrm{G}=(\mathrm{N}, \mathrm{E})$ : the graph representing the vehicle routing network with $N=\{0,1, \ldots, n\}$ and $E=\{(i, j): i, j \in N, i<j\}$.
- $q_{j}$ : demand of customer $j$.
- Q : common vehicle capacity.
- m : number of delivery vehicles.
- $\mathrm{c}_{\mathrm{ij}}$ : cost or distance between locations i and j .
- L : maximum distance a vehicle can travel.
- $P_{j}$ : a lower bound on the cost of traveling from the depot to customer j.
- $\quad \ell(S)$ : lower bound on the number of vehicles required to visit all locations of $S$ in an optimal solution. Note that $S \subseteq C$ and $\ell(S) \geq 1$.
- $\bar{S}$ : the complement of $S$ in $C$
- O: Set of the not selected customers.
- W: Set of selected customers.
- $\mathrm{x}_{\mathrm{ij}}: 1,2$, or 0

The requirements are that:

- The total demands for each route must not exceed the capacity of the vehicle.
- All customers must be visited and supplied by exactly one vehicle.

To solve the above CVRPs, we develop a simple heuristic algorithm. The algorithm starts by choosing customers with the lowest distance from the depot. The number of chosen customers is twice the number of the vehicles. Hence, if the number of the routes or vehicles is m , then the algorithm chooses 2 m customers with the minimum distance from the depot. Next the algorithm takes the remaining customers one by one and connects them to one of the 2 m chosen customers based on the lowest distance and so on until all customers have been chosen. Now the result will be 2 m , one way edges from the depot. In order to create $m$ routes, the algorithm connects the last chosen customers based on the lowest cost or distance. This set up provides m routes with a low distance or cost.

However, to check if the set up is a solution, the algorithm calculates the demands for each route and compares it with the capacity. If the set up doesn't violate the capacity constraint, then the set up is a solution to the problem, otherwise a new set up will be done. For the route that violates the capacity the most, the algorithm removes one of the customers (using a removing criterion) and adds the removed customers in the route with minimum demands (using adding criterion). The process will be repeated until all routes demands become less than or equal to the capacity.

The feasible solution obtained by the algorithm will be stored and the algorithm starts searching for another set up that is less than the current solution. The optimizing process will continue until all possible set ups are exhausted. The following describes the greedy search algorithm (Algorithm 1) in detail:

## Algorithm 1

Initialization: $\mathrm{W}=\phi, \mathrm{O}=\{1,2, \ldots, \mathrm{n}\}$
Step 1: Choose 2 m customers with the lowest distance from the depot, let $\mathrm{F}=0, \mathrm{c}=$ common vehicle capacity, $\mathrm{d}_{\mathrm{i}}$ is the demand for customer $\mathrm{i}, \mathrm{O}$ is the set of all non-chosen customers, W is the set of chosen customers $\mathrm{Z}_{\mathrm{n}}=1000000$ (assigning large value to $\mathrm{Z}_{\mathrm{n}}$ at start then the value will be updated).

## Set up:

Step 2: For each non-chosen customer j from O choose customer i from W such that $\mathrm{c}_{\mathrm{ij}}$ is the lowest. Update W and O

Step 3: If $\mathrm{O}=\phi$ go to step 4 , otherwise go to step 2 .
Step 4: For each customer j (the last customer connected) connect the ones with the lowest distance.

## Feasibility:

Step 5: Calculate the total distances and demands for each route. If the total demands for each route is less than or equal to the capacity, then go to step11.

Step 6: Choose the route that violates capacity the most. For each customer i in the route (the depot is not included) calculate $b_{i}=c_{i j}+c_{j k}-c_{i k}$, where $i$ is preceded by customer j (could be the depot) and followed by customer k (could be the depot).

Step 7: Remove customer $i$ with the maximum $b_{i}$ value and connect customer $j$ with k.

Step 8: Choose the route with lowest total demand. For each customer j and k in the route calculate $\mathrm{a}_{\mathrm{i}}=\mathrm{c}_{\mathrm{ij}}+\mathrm{c}_{\mathrm{jk}}-\mathrm{c}_{\mathrm{ik}}$, customer $\mathrm{i}(\mathrm{i}$ is the customer that had been removed in Step 7) to be added between j and k .

Step 9: Insert customer i between j and k such that $\mathrm{a}_{\mathrm{i}}$ is the lowest. $\mathrm{F}=\mathrm{F}+1$

## Optimizing:

Step 10: If F>3600 stop (this limits the setups to 3600 different ones) otherwise choose different setup and update W and O then go to Step 2.

Step 11: Repeat until all the feasible solutions checked. Let the feasible solution=Z*.
Step 12: If $Z^{*} \leq Z_{n}$ then $Z_{n}=Z^{*}$

Step 1 is initialization step that assign values to the needed variables. In steps 2 and 3 the algorithm takes the remaining customers one by one and checks the distance between them and the chosen customer. Customers with the lowest distances will be connected and the process will be repeated until all customers are connected. Step 4 decides the group of customers that form a route based on the distance. At this stage the algorithm provides $m$ routes in which all customers are visited by a vehicle. In order to be feasible, the solution must also satisfy the capacity condition that "the total demand for each route must not exceed the capacity of the vehicle". To satisfy this condition, steps 6 to 10 choose the route with total demand that is beyond the capacity the most and also choosing the route with lowest demand. Calculating $b_{i}=$ $c_{i j}+c_{j k}-c_{i k}\left(b_{i}\right.$ is the removing criteria) in the first route and removing the customer with maximum $b_{i}$ as the equation indicate that removing the customer with the highest $b_{i}$ will keep the difference in terms of distance. Now to add the removed customer to the lowest demand route while keeping the distance lost to this procedure to a minimum, the algorithm calculates $\mathrm{a}_{\mathrm{i}^{*}}=\mathrm{c}_{\mathrm{i}^{*}{ }^{*}{ }^{*}}+\mathrm{c}_{\mathrm{j}^{*} \mathrm{k}^{*}}-\mathrm{c}_{\mathrm{i}^{*} \mathrm{k}^{*}}\left(\mathrm{a}_{\mathrm{i}^{*}}\right.$ is the adding criteria) and adds the removed customer between the two customers with the lowest $\mathrm{a}_{\mathrm{i}^{*}}$. To avoid repeating steps 5 to 10 without getting a feasible solution, step 9 sets F as a counter to find a feasible solution. The search for feasible solutions will be terminated if the process of removing and adding exceeds 3600 iterations. Steps 1113 set the obtained feasible solution as $\mathrm{Z}^{*}$ and compare it with the value of $\mathrm{Z}_{\mathrm{n}}$ as a process to optimize the solution. The process will be repeated until trying all the possible moves and $\mathrm{Z}_{\mathrm{n}}$ will be printed as the final solution.

The greedy search algorithm developed in this section can be illustrated by the following flow chart:


Figure 3.1: Flow Chart for VRP Improved Heuristic Algorithm

We implemented our algorithm in $\mathrm{C}++$ and tested it on 10 literature test problems. The number of customers for the test problems ranged from 7 to 48 . The optimal solutions (that we compared our results to) are obtained using CPLEX and the CVRP formulation that mentioned in Section 1.2. Also the Algorithm 1 results are compared to the results obtained by Symphony and the Clarke and Wright Algorithm. Table 3.1 provides details for the benchmark problems.

| Problem <br> number | References | Number of <br> customers |
| :---: | :--- | :---: |
| 1 | Eilon et al (1971) | 7 |
| 2 | Eilon et al (1971) | 13 |
| 3 | Groetschel (1992) | 17 |
| 4 | Groetschel (1992) | 21 |
| 5 | Groetschel (1992) | 24 |
| 6 | Computational Infrastructure for <br> Operations Research 2003 | 26 |
| 7 | Computational Infrastructure for <br> Operations Research 2003 | 29 |
| 8 | Eilon et al (1971) | 31 |
| 9 | Computational Infrastructure for <br> Operations Research 2003 | 42 |
| 10 | Held and Karp (1970) | 48 |

Table 3.1: Benchmark Problems

Table 3.2 provides the computational results for using Algorithm 1 on the above mentioned benchmark problems.

Table 3.2: Algorithm 1 Computation results

| Problem number | Optimal |  | Algorithm 1 |  |  | Other heuristics |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | Optimal solution | Time in seconds | Solution results | Time in seconds | \% from optimal | Symphony solutions | \%from optimal | C\&W <br> Saving <br> solutions | \%from optimal |
| 1 | 114 | 23.3 | 114 | 0.015 | 0 | 114 | 0 | 119 | 4 |
| 2 | 290 | 2464.73 | 336 | 0.001 | 15.8 | 300 | 3 | 290 | 0 |
| 3 | 1560 | 7.20 | 1909 | 0.015 | 22.3 | 2685 | 72 | 2150 | 38 |
| 4 | 3169 | 7.15 | 3833 | 0.015 | 21 | 3704 | 17 | 3754 | 18 |
| 5 | 1373 | 1002.40 | 1500 | 0.015 | 9 | 2053 | 49.5 | 1659 | 21 |
| 6 | 1685 | 275.53 | 2161 | 0.015 | 28 | N/A | N/A | 1891 | 12 |
| 7 | 1749 | 2516.14 | 2559 | 0.015 | 46 | 2050 | 17 | 2107 | 20 |
| 8 | 1111 | 18286 | 1372 | 0.109 | 23 | N/A | N/A | 1336 | 20 |
| 9 | 1408 | 18000 | 2071 | 0.093 | 47 | 1668 | 18 | 2391 | 70 |
| 10 | 13333 | 18000 | 21644 | 0.125 | 62 | 14749 | 11 | 19342 | 45 |

According to Table 3.2, the solution obtained by the algorithm to all the Problems (except 1 and 5) are far from being accurate. We will discuss the reasons that cause this divergence. As Problem 2 is smaller in terms of size we choose to select it and explain the divergence.

Problem 2 is Eilon et al (1971) with 13 customers, 4 trucks, 6000 units capacity, $\{1200,1700,1500,1400,1700,1400,1200,1900,1800,1600,1700,1100\}$ units demands and with distance matrix

$$
\left(\begin{array}{rrrrrrrrrrrrr}
-1 & 9 & 14 & 21 & 23 & 22 & 25 & 32 & 36 & 38 & 42 & 50 & 52 \\
0 & -1 & 5 & 12 & 22 & 21 & 24 & 31 & 35 & 37 & 41 & 49 & 31 \\
0 & 0 & -1 & 7 & 17 & 16 & 23 & 26 & 30 & 6 & 36 & 44 & 46 \\
0 & 0 & 0 & -1 & 10 & 21 & 30 & 27 & 37 & 43 & 31 & 7 & 39 \\
0 & 0 & 0 & 0 & -1 & 19 & 28 & 25 & 35 & 41 & 29 & 31 & 29 \\
0 & 0 & 0 & 0 & 0 & -1 & 9 & 10 & 16 & 22 & 20 & 28 & 30 \\
0 & 0 & 0 & 0 & 0 & 0 & -1 & 7 & 11 & 13 & 17 & 25 & 27 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 10 & 16 & 10 & 18 & 20 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 6 & 6 & 14 & 16 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 12 & 12 & 20 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 8 & 10 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 10 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1
\end{array}\right)
$$

Using the modeling and solving language and environment (Xpress mosel) to solve the problem (we assign 1 to depot when using Xpress), we get the following optimal solution with the routes:

| 4 routes |
| :--- |
| Route 1:1-2-1 |
| Route 2:1-3-10-9-1 |
| Route 3:1-5-6-8-7-1 |
| Route 4:1-11-13-12-4-1 |
| Total distance $=290$ |

While our heuristic gives the solution:

## Solution

4 routes
Route 1: 0-9-12-4-0
Route 2: 0-1-3-2-0
Route 3: 0-8-11-6- 0
Route 4: 0-5-7-10- 0
Total Distance $=336$

Comparing the first route in both solutions, one can conclude that any best or optimal solution to the problem must take the first customer alone as a single customer route since the distance between the first customer and the depot is only 9 which gives 18 as the total distance for the first route. This will drop down any solution to the given problem. Unfortunately, our algorithm starts by taking 2 m non-removable customers (where $m$ is the number of customers (Step 1)) which, means single customer routes solutions are not considered. In the real life problems it's very rare that the solution for a given problem will involve single route customers, as running a vehicle with large capacity to serve only one customer seems unrealistic. For problem 8 the optimal solution takes customer number 30 as a single route customer which makes our solution far for the same reason mentioned above.

### 3.2 Calculations

Good results can be obtained using greedy search algorithms for VRPs when there is a gap in values between distances in all the rows and/or columns. This gap in values will help the greedy algorithms in finding the feasible solution. Having close values in the row or column that are governed by the demands may provide a solution that is far from the optimal especially in adding and removing customers to meet the capacity constraint.

The search for a feasible solution may lead the algorithm in the direction of choosing big values in order to meet the capacity conditions. The nature of a greedy search algorithm needs differences in values in the distance matrix. Domain
reduction requires differences in values so it can eliminate the large distances in the distance matrix. Hence, we can suggest that a greedy search algorithm provides good results for a certain problem as long as the domain of the given problem can be reduced significantly (around $50 \%$ from the maximum value given in the distance matrix). If the domain of the problem cannot be reduced significantly from the maximum distance then greedy search algorithm may provide inaccurate solution. To test this we generate 4 distance or cost matrices. Then we solve them using Algorithm 1

Example 1: Consider a CVRP with the following cost or distance matrix.
DISTANCE: $\left(\begin{array}{rrrrrrrr}-1 & 10 & 20 & 30 & 10 & 20 & 20 & 10 \\ 0 & -1 & 20 & 10 & 10 & 20 & 30 & 20 \\ 0 & 0 & -1 & 30 & 10 & 20 & 15 & 10 \\ 0 & 0 & 0 & -1 & 10 & 20 & 35 & 10 \\ 0 & 0 & 0 & 0 & -1 & 20 & 30 & 15 \\ 0 & 0 & 0 & 0 & 0 & -1 & 30 & 40 \\ 0 & 0 & 0 & 0 & 0 & 0 & -1 & 10 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1\end{array}\right)$
DEMANDS: [(2) 1030101055 10]

## CAPACITY: 40

Now to reduce the domain significantly we delete the distances within $50 \%$ of the maximum distance. In this example we have 40 as the maximum distance or cost, hence all the values above 20 will be deleted. This will provides a distance matrix of the following shape

DISTANCE: $\left(\begin{array}{cccccccc}-1 & 10 & 20 & - & 10 & 20 & 20 & 10 \\ 0 & -1 & 20 & 10 & 10 & 20 & - & 20 \\ 0 & 0 & -1 & - & 10 & 20 & 15 & 10 \\ 0 & 0 & 0 & -1 & 10 & 20 & - & 10 \\ 0 & 0 & 0 & 0 & -1 & 20 & - & 15 \\ 0 & 0 & 0 & 0 & 0 & -1 & - & - \\ 0 & 0 & 0 & 0 & 0 & 0 & -1 & 10 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1\end{array}\right)$
and solving the resulting problem using Algorithm 1we get:

| 2 routes |
| :--- |
| Route 1: 0-1-5-3-6-7-0 |
| Route 2: 0-4-2-0 |
| Total Distance $=115$ |
|  |

Solving the problem without domain reduction using Xpress mosel and fixing 1 as the depot we gets:

| 2 routes |
| :--- |
| Route 1:1-5-3-1 |
| Route 2:1-6-2-4-7-8-1 |
| Total distance $=115$ |

Note that the greedy search algorithm found the optimal solution faster than the exact method (Algorithm 1 time is 0.15 seconds and Xpress mosel time is 1.30 seconds). In the next example we change the second row of the distance matrix to closer values.

Example 2: Consider a CVRP with the following cost or distance matrix.
DISTANCE: $\left(\begin{array}{cccccccc}-1 & 10 & 20 & 30 & 10 & 20 & 30 & 10 \\ 0 & -1 & 25 & 30 & 25 & 30 & 25 & 30 \\ 0 & 0 & -1 & 30 & 10 & 20 & 30 & 10 \\ 0 & 0 & 0 & -1 & 10 & 20 & 5 & 10 \\ 0 & 0 & 0 & 0 & -1 & 20 & 30 & 10 \\ 0 & 0 & 0 & 0 & 0 & -1 & 30 & 30 \\ 0 & 0 & 0 & 0 & 0 & 0 & -1 & 10 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1\end{array}\right)$

The maximum distance in this example is 30 , hence applying domain reduction within $50 \%$ of the maximum distance means deleting all the values above 15 . Solving the reduced distance or cost matrix we obtain no feasible. Solving the problem without reducing the domain by $50 \%$ will give the following results:

| 2 routes $\quad \underline{\text { Solution }}$ |
| :--- |
| Route 1:0-1-6-7-0 |
| Route 2: 0-2-4-3-5-0 |
| Total Distance $=135$ |
|  |

Solving the same problem using Xpress mosel and assigning 1 to the depot we get:

| 2 routes |
| :--- |
| Route 1:1-5-4-7-2-1 |
| Route2:1-8-3-6-1 |
| Total distance $=120$ |

The result obtained by the greedy search algorithm exceeds the $10 \%$ from the optimal solution. For this problem the greedy search algorithm may not be the best choice. The domain reduction for the problem indicates that the values in the distance matrix are so close it also reveals that the simple greedy search algorithm to deal with the problem may not be a good choice.

To investigate the effect of domain reduction more we generate an 18 x18 matrix in the next example.

Example 3: Consider a CVRP with the following cost or distance matrix.

## DISTANCE:

$\left[\begin{array}{rrrrrrrrrrrrrrrrrrrr}-1 & 121 & 518 & 142 & 84 & 297 & 35 & 29 & 36 & 236 & 390 & 238 & 301 & 55 & 96 & 153 & 336 & 111 \\ 0 & -1 & 246 & 745 & 472 & 237 & 528 & 364 & 332 & 349 & 202 & 685 & 542 & 157 & 289 & 426 & 483 & 155 \\ 0 & 0 & -1 & 268 & 420 & 53 & 239 & 199 & 123 & 207 & 165 & 383 & 240 & 140 & 448 & 202 & 57 & 200 \\ 0 & 0 & 0 & -1 & 211 & 466 & 74 & 182 & 243 & 105 & 150 & 108 & 326 & 336 & 184 & 391 & 145 & 40 \\ 0 & 0 & 0 & 0 & -1 & 70 & 567 & 191 & 27 & 346 & 83 & 47 & 68 & 189 & 439 & 287 & 254 & 250 \\ 0 & 0 & 0 & 0 & 0 & -1 & 324 & 638 & 437 & 240 & 421 & 329 & 297 & 314 & 95 & 578 & 435 & 300 \\ 0 & 0 & 0 & 0 & 0 & 0 & -1 & 353 & 282 & 110 & 324 & 61 & 208 & 292 & 250 & 352 & 154 & 170 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 505 & 289 & 262 & 476 & 196 & 360 & 444 & 402 & 495 & 120 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 259 & 555 & 372 & 175 & 338 & 264 & 232 & 249 & 70 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 134 & 530 & 154 & 105 & 309 & 34 & 29 & 45 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 80 & 572 & 196 & 77 & 351 & 63 & 89 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 150 & 488 & 112 & 120 & 267 & 316 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 412 & 227 & 169 & 383 & 20 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 91 & 661 & 228 & 117 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 257 & 390 & 42 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 633 & 31 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1 & 215 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & -1\end{array}\right]$

DEMAND: [ 01010101010101010101010101010101030 ]
CAPACITY: 70.
Solving the problem using the greedy search algorithm and reducing the domain by 50\% we get:

## Solution

3 routes
Route 1: 0-6-11-10-16-4-12-0
Route 2: 0-3-9-15-17-7-0
Route 3: 0-8-2-5-14-13-1-0
Total Distance $=1999$

Now solving the same problem in order to find the optimal solution we get:

```
                    Solution
3 routes
Route 1: 1-2-11-12-7-1
Route 2: 1-4-8-18-13-5-9-1
Route 3: 1-16-10-17-3-6-15-14-1
Total distance= }195
```

Note that the domain of the problem is reducible by $50 \%$ from the maximum value given in the distance matrix and the result obtained by the heuristic algorithm is very close to the optimal (only $2 \%$ from the optimal).

## Example 4:

Changing the last row/column in the distance matrix in Example 3 from 111155200402503001701207045893162011742312150 to

3903993934003993963973903954103893924103954003993900
we have close values to the maximum distance given in the distance matrix. Now solving the new modified problem using the heuristic algorithm without reducing the domain (since no feasible solution can be obtained if we reduce the domain by $50 \%$ ) we obtain:

```
Solution
3 routes
Route 1: 0-7-17-10-14-13- 0
Route 2: 0-3-16-9-15-12-8- 0
Route 3: 0-6-11-4-5-2-1- 0
Total Distance \(=2394\)
```

Now solving the same problem using Xpress to find the optimal solution we get:

| 3 routes $\quad \underline{\text { Solution }}$ |
| :--- |
| Route 1: 1-2-18-8-1 |
| Route 2: 1-7-4-11-12-13-5-9-1 |
| Route 3: 1-14-15-6-3-17-10-16-1 |
| Total distance $=2126$ |

It's clear that the solution obtained by the heuristic algorithm is more than $10 \%$ from the optimal. The following table provides more details:

| Example <br> number | Optimal <br> results | Greedy <br> search results | Results with domain <br> reduced by $50 \%$ | Percentage from optimal |
| :---: | :---: | :---: | :---: | :---: |
| 1 | 115 | 115 | 115 | $0 \%$ |
| 2 | 120 | 135 | N/A | $12 \%$ |
| 3 | 1957 | 1999 | 1999 | $2 \%$ |
| 4 | 2126 | 2394 | N/A | $13 \%$ |

Table 3.3 Domain reduction results

### 3.3 Conclusion

Table 3.3 illustrates that if the distance matrix of a VRP instance cannot be reduced significantly then the results obtained by the greedy search algorithm may not be accurate. As we observed, greedy search algorithms may provide more accurate results if applied to solve VRP instances that allow a significant domain reduction. According to the examples in this Chapter the form of the given data matrix influences not only the size of the problem, but also how hard the problem is. Although it's simple, fast and flexible, the accuracy of the greedy search algorithm that we developed in this Chapter may require some improvement. Observing the effect of domain reduction on the generated problems, we will combine in the next Chapter the greedy algorithm with domain reduction and observe the results.

## Chapter 4

## Heuristic Algorithm for CVRP

VRP heuristic algorithms can be divided into two types: Classical heuristics such as: the Clark and Wright algorithm (1964), the sweep algorithms and the Fisher and Jaikumar (1981) algorithm, and metaheuristics such as: Simulating Annealing and Genetic algorithms. Heuristic algorithms have proved to be very useful for solving large VRPs in reasonable time. Also, good heuristics can provide good upper bounds that play an important role in exact methods.

This Chapter provides computational results that show the domain reduction can improves the Clarke and Wright algorithm by $8 \%$ and Algorithm 1 by $24 \%$ when combined with Distance Constrained VRP (DCVRP). Also, the Chapter investigates the effect of domain reduction on Simulating Annealing metaheuristic.

In Section 4.1 we provide a description to the domain reduction restriction that we will use in this Chapter. Section 4.1.1 combines the domain reduction condition with the greedy search algorithm that we described in Chapter 3 (Algorithm 1). Section 4.1 discuses the importance of tightening Algorithm 1 and we propose a Distance Constrained VRP (DCVRP) as an approach. Section 4.1.2 describes (DCVRP), and provides the mathematical formulation to the problem. Section 4.1.2 Also provides computational results for using Algorithm 2 (a combination of Algorithm 1, domain reduction and DCVRP) to solve the 10 benchmark problems that we mentioned in Chapter 3.

Section 4.2 combines the Clarke and Wright (C\&W) algorithm with the domain reduction to solve the 10 literature benchmark CVRPs.

Section 4.3 describes Zbigniew and Piotr (2002) Simulating Annealing (SA) algorithm and uses it to solve the 10 benchmark CVRPs. This Section observes that the domain reduction didn't affect the results of Simulating Annealing metaheuristic (SA) when applied to solve the 10 benchmark CVRPs.

Section 4.4 uses Algorithm 2, (C\&W) and (SA) to solve large VRPs combined with domain reduction. The obtained results showed that combining domain reduction with the Clarke and Wright algorithm improve the results by $39 \%$ when applied to large CVRP instances. Section 4.5 concludes the Chapter.

### 4.1 Domain Reduction

To survey the influence of domain reduction on our solution we added a new constraint that deletes some large numbers from the distance matrix and thus forbids the use of certain links. The new restriction is

$$
\mathrm{c}_{\mathrm{ij}} \leq \mathrm{R} \quad \mathrm{i}, \mathrm{j}=1,2, \ldots, \mathrm{n}
$$

where $\mathrm{c}_{\mathrm{ij}}$ represent the cost between i and j , and R is a threshold that depends on the maximum number in the distance matrix.

The new domain reduction restriction will delete some unneeded values from the distance matrix and setting the components to " 0 ". This may help tighten our heuristic and change the direction of the search.

### 4.1.1 Computations

In order to observe the effect of the domain reduction restriction more closely, the value of R will be determined manually by the user based on the maximum number in the distance matrix. The way we implement the algorithm will calculate the maximum distance used in the distance matrix and the program will not start unless we give a percentage on how far from the maximum we need the value of $R$. If we take Problem 2 as an example we can see that the maximum distance used in this problem is 128 . By directing the program to solve Problem 2 and assigning 0 to the percentage, the program will take $100 \%$ of the maximum distance. Hence, 90 means the program set the values above $90 \%$ of 128 to infinity.

Algorithm 1 showed some weakness when removing and adding the nodes from the violating routes. In Algorithm 1 removing nodes one by one to meet the capacity can increase the objective value rapidly especially when dealing with hard VRPs. One can suggest removing two or more nodes to improve the solution. However by
removing two or more customers every time, we may lose the simplicity and the speed gained by our developed algorithm.

In Algorithm 1, we use the procedure of removing and adding customers from the routes without any restrictions on the distance. Using simple equations (removing equation) $\mathrm{b}_{\mathrm{i}}=\mathrm{c}_{\mathrm{ij}}+\mathrm{c}_{\mathrm{jk}}-\mathrm{c}_{\mathrm{ik}}$ and (adding equation) $\mathrm{a}_{\mathrm{i}^{*}}=\mathrm{c}_{\mathrm{i}^{*} \mathrm{j}^{*}}+\mathrm{c}_{\mathrm{j}^{*} \mathrm{k}^{*}}-\mathrm{c}_{\mathrm{i}^{*} \mathrm{k}^{*}}$ only will direct the search after the initial setup to focus on meeting the capacity constraint without a real restrictions on how far it can increase the distance in the process.

In order to tighten the solution, the distance constraint vehicle routing problem (DCVRP) may be helpful. The restrictions that (DCVRP) applied on each route may be useful in directing the removal and adding customers from each route combined with domain reduction.

A combination of the greedy search algorithm (Algorithm 1), domain reduction and distance restriction on each route will be presented next, but first we will give a brief definition to distance constraint vehicle routing problem (DCVRP) and describe some of the theory and computations.

### 4.1.2 Distance Constrained Vehicle Routing Problem (DCVRP)

The distance constrained vehicle routing problem (DCVRP) is another variant of VRP. The problem is similar to CVRP with extra condition; the total distance (time) traveled by each vehicle must not be more than a pre-specified number. i.e the (DCVRP) objective is to minimize the cost or the total distance traveled by the vehicles without violating the following restrictions:
(a) The demands of all customers must be met.
(b) The capacity of vehicles may not be violated (i.e. for each route the total demands must not exceed the vehicle capacity).
(c) The total time (or alternatively distance) for each vehicle to complete its tour may not exceed some predetermined level. Referring to Laporte, Desrochers and Nobert (1984), the mathematical formulation for the problem is:

$$
\begin{equation*}
\operatorname{minimize} \mathrm{Z}=\sum \sum \mathrm{c}_{\mathrm{ij}} \mathrm{x}_{\mathrm{ij}} \quad \mathrm{i} \in \mathrm{~N}, \mathrm{i}<\mathrm{j} \tag{4.3.1}
\end{equation*}
$$

subject to

$$
\begin{gather*}
\sum \mathrm{x}_{0 \mathrm{i}}=2 \mathrm{~m} \quad \mathrm{i} \in \mathrm{~N}  \tag{4.3.2}\\
\sum \mathrm{x}_{\mathrm{ij}}+\sum \mathrm{x}_{\mathrm{ii}}=2 \quad \mathrm{j}<\mathrm{i} \text { or } \mathrm{i}<\mathrm{j}, \mathrm{i} \in \mathrm{~N}  \tag{4.3.3}\\
\sum \mathrm{x}_{\mathrm{ii}} \leq|\mathrm{S}|-\ell(\mathrm{S}), \quad \mathrm{i}, \mathrm{j} \in \mathrm{~S}, \quad \mathrm{~S} \subseteq \mathrm{~N}, 3 \leq|\mathrm{S}| \leq \mathrm{n}-2  \tag{4.3.4}\\
\mathrm{x}_{\mathrm{ii}}=1,2, \text { or } 0  \tag{4.3.5}\\
\mathrm{~m} \text { is a positive integer } \tag{4.3.6}
\end{gather*}
$$

where

- $\mathrm{N}=\{1,2, \ldots, \mathrm{n}\}$ :the set of customer location.
- 0 : depot location.
- $\mathrm{G}=(\mathrm{N}, \mathrm{E})$ : the graph representing the vehicle routing network with $\mathrm{N}=\{0,1, \ldots, \mathrm{n}\}$ and $\mathrm{E}=\{(\mathrm{i}, \mathrm{j}): \mathrm{i}, \mathrm{j} \in \mathrm{N}, \mathrm{i}<\mathrm{j}\}$.
- $q_{i}$ : demand of customer $j$.
- Q : common vehicle capacity.
- m : number of delivery vehicles.
- $\mathrm{x}_{\mathrm{ij}}$ : distance between locations i and j .
- L: maximum distance a vehicle can travel.
- $P_{i}$ : a lower bound on the cost of traveling from the depot to customer j.
- $\ell(S)$ : lower bound on the number of vehicles required to visit all locations in $S$

In our implementation for the new algorithm, we specify the value of R as an addition to Algorithm 1. R is to be determined based on the largest distance or cost value in the distance (cost) matrix. The resulting algorithm will be referred to as Algorithm 2. R will be used as threshold in order to direct the search. The restrictions on each route will be selected in a way that tighten the search and less than the value of L. Applying the algorithm to solve the previously mentioned 10 problems and using the domain reduction and distance restriction we get the following results.

| Problem number | Optimal solution | Algorithm 2 |  | Other heuristics |  |  |  | Max <br> value | distance | Domain reduces |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | solution | \% from optimal | $\begin{gathered} \text { Symphony } \\ \text { solution } \end{gathered}$ | \%from optimal | Saving solution | $\begin{array}{\|l\|} \hline \% \text { from } \\ \text { optimal } \\ \hline \end{array}$ |  |  |  |
| 1 | 114 | 114 | 0 | 114 | 0 | 119 | 4 |  |  |  |
| 2 | 290 | $\begin{aligned} & \hline 336 \\ & 298 \\ & 314 \\ & \text { N/A } \end{aligned}$ | $\begin{gathered} \hline 15.8 \\ 2.7 \\ 8 \\ \text { N/A } \end{gathered}$ | 300 | 3.4 | 290 | 0 | 128 | $\begin{gathered} \hline 0 \\ 105 \\ 100 \\ 100 \end{gathered}$ | $\begin{gathered} 0 \\ 80 \% \\ 0 \\ 80 \% \end{gathered}$ |
| 3 | 1560 | $\begin{aligned} & \hline 1909 \\ & \text { N/A } \\ & 2413 \\ & 1881 \\ & 1719 \end{aligned}$ | $\begin{gathered} 22.3 \\ \text { N/A } \\ \text { N/A } \\ 20 \\ 10 \end{gathered}$ | 2685 | 72 | 2150 | 38 | 717 | $\begin{gathered} \hline 0 \\ 600 \\ 700 \\ 900 \\ 1010 \end{gathered}$ | $\begin{gathered} \hline 0 \\ 0 \\ 0 \\ 80 \% \\ 75 \% \end{gathered}$ |
| 4 | 3169 | $\begin{aligned} & \hline 3833 \\ & 3837 \\ & 3755 \\ & 3639 \end{aligned}$ | $\begin{aligned} & 21 \\ & 22 \\ & 18 \\ & 15 \\ & \hline \end{aligned}$ | 3704 | 17 | 3754 | 18 | 1611 | $\begin{gathered} \hline 0 \\ 1500 \\ 1400 \\ 1390 \end{gathered}$ | $\begin{gathered} \hline 0 \\ 70 \% \\ 70 \% \\ 80 \% \end{gathered}$ |
| 5 | 1373 | $\begin{aligned} & 1500 \\ & 1750 \\ & 1651 \end{aligned}$ | $\begin{gathered} 9 \\ 27 \\ 20 \end{gathered}$ | 2053 | 49.5 | 1659 | 21 | 516 | $\begin{gathered} \hline 0 \\ 500 \\ 500 \end{gathered}$ | $\begin{gathered} 0 \\ 0 \\ 40 \% \end{gathered}$ |

Table 4.1a: Domain Reduction Computation and DCVRP Results

| Problem number | Optimal solution | Algorithm 2 |  | Other heuristics |  |  |  | Max value | distance | Domain reduces |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | solution | \% from optimal | Symphony solution | \%from optimal | Saving solution | \%from optimal |  |  |  |
| 6 | 1685 | $\begin{aligned} & 2161 \\ & 2037 \\ & 2004 \\ & 1911 \\ & \hline \end{aligned}$ | $\begin{aligned} & \hline 28 \\ & 21 \\ & 19 \\ & 13 \\ & \hline \end{aligned}$ | N/A | N/A | 1891 | 12 | 925 | $\begin{gathered} \hline 0 \\ 900 \\ 800 \\ 700 \\ \hline \end{gathered}$ | $\begin{gathered} \hline 0 \\ 80 \% \\ 60 \% \\ 70 \% \\ \hline \end{gathered}$ |
| 7 | 1749 | $\begin{aligned} & 2559 \\ & 2326 \\ & 2066 \end{aligned}$ | $\begin{aligned} & 46 \\ & 33 \\ & 18 \end{aligned}$ | 2050 | 17 | 2107 | 20 | 821 | $\begin{gathered} \hline 0 \\ 800 \\ 750 \end{gathered}$ | $\begin{gathered} \hline 0 \\ 60 \% \\ 60 \% \end{gathered}$ |
| 8 | 1111 | $\begin{aligned} & 1372 \\ & 1389 \end{aligned}$ | $\begin{aligned} & 23 \\ & 24 \end{aligned}$ | N/A | N/A | 1336 | 20 | $\begin{aligned} & 229 \\ & 223 \end{aligned}$ | $\begin{gathered} \hline 0 \\ 300 \end{gathered}$ | $\begin{gathered} 0 \\ 90 \% \end{gathered}$ |
| 9 | 1408 | $\begin{aligned} & \hline 2071 \\ & 1823 \\ & 1802 \\ & 1790 \\ & \hline \end{aligned}$ | $\begin{aligned} & \hline 47 \\ & 29 \\ & 28 \\ & 27 \\ & \hline \end{aligned}$ | 1668 | 18 | 2391 | 70 | 599 | $\begin{gathered} \hline 0 \\ 550 \\ 490 \\ 490 \end{gathered}$ | $\begin{gathered} \hline 0 \\ 60 \% \\ 80 \% \\ 50 \% \end{gathered}$ |
| 10 | 13333 | $\begin{aligned} & \hline 21644 \\ & 21077 \\ & 20137 \\ & 19197 \\ & 14209 \end{aligned}$ | $\begin{gathered} \hline 62 \\ 60 \\ 51 \\ 44 \\ 7 \end{gathered}$ | 14749 | 11 | 19342 | 45 | 6571 | $\begin{gathered} \hline 0 \\ 6500 \\ 5500 \\ 5800 \\ 4000 \end{gathered}$ | $\begin{gathered} \hline 0 \\ 50 \% \\ 60 \% \\ 40 \% \\ 60 \% \end{gathered}$ |

Table 4.1b: Domain Reduction Computation and DCVRP Results

From Table 4.1(a and b), we conclude that the domain reduction improves the costs rapidly. Algorithm 2 is far better than Algorithm 1 in terms of accuracy.

### 4.2 Clarke and Wright (C\&W) Algorithm

This section combines the domain reduction with Clarke and Wright algorithm. The algorithm applied to solve the 10 benchmark VRP instances.

| Problem <br> number | Optimal <br> solution | Modified <br> C\&W | $\%$ from <br> optimal | Domain <br> reduced |
| :---: | :---: | :---: | :---: | :---: |
| 1 | 114 | 119 | 4 | N/A |
| 2 | 290 | 290 | 0 | N/A |
| 3 | 1560 | 2150 | 38 | N/A |
| 4 | 3169 | 3754 | 18 | 0 |
|  |  | 3658 | 15.4 | $62 \%$ |
|  |  |  |  |  |
| 5 | 1373 | 1659 | 21 | 0 |
|  |  | 1579 | 15 | $65 \%$ |
|  |  | 1404 | 2.3 | $70 \%$ |
| 6 | 1685 | 1891 | 12.2 | 0 |
|  |  | 1888 | 12 | $50 \%$ |
| 7 | 1749 | 2107 | 20 | 0 |
| 8 | 1111 | 1336 | 20 | 0 |
|  |  | 1278 | 15 | $5 \%$ |
| 9 | 1408 | 2391 | 70 | 0 |
|  |  | 1999 | 42 | $50 \%$ |
|  |  | 1747 | 24 | $55 \%$ |
| 10 | 13333 | 19342 | 45 | 0 |
|  |  | 19181 | 43.8 | $65 \%$ |
|  |  |  |  |  |

Table 4.2: The C\&W Saving Algorithm and Domain Reduction

Table 4.2 provides clear results on how the domain reduction can minimize the cost when combined with the Clarke and Wright algorithm.

Combining the domain reduction with the classical heuristics will improve the solution, as detailed in tables 4.1 and 4.2.

The next section will investigate the effect of domain reduction on one of the metaheuristics.

### 4.3 Simulating Annealing Algorithm (SA)

To investigate the effect of domain reduction when combined with a metaheuristic algorithm, this section presents one of the simulating annealing algorithms. The algorithm uses the annealing temperature T developed by Zbigniew, and Piotr (2002) and the greedy search algorithm developed in Chapter 3 (Algorithm 1). The SA algorithm can be described in the following steps:

Step 1: Using Algorithm 1, find initial solution.
Step 2: Calculate $\mathrm{T}=\gamma^{*}\left(\mathrm{~d}+\sigma\left(\mathrm{cn}+e_{\min }\right)\right)$, where $\gamma<1, \mathrm{~d}$ is the total travel distance of the routes, $\sigma$ is a constant(fixed to 1 ), c is the number of vehicles, n is the number of customers, and $e_{\min }$ is the number of customers in the shortest route. Set $\mathrm{f}=0 . \mathrm{f}$ is a counter.

Step 3: Set $\mathrm{f}=\mathrm{f}+1$.
Step 4: Repeat $n^{2}$ times, swap 2 customers in each route. Store the new route if it's better than the original.

Step 5: If $\mathrm{T}<\mathrm{f}$ then print the best solution and stop, otherwise go to step 6 .
Step 6: Take a "snapshot" to the initial solution and generate another one using Algorithm 1 and go to step 2.

The restriction

$$
c_{i j} \leq R \quad i, j=1,2, \ldots, n .
$$

is added as a domain reduction condition. The SA algorithm will calculate the maximum distance used in the distance matrix and let the user choose a percentage on how far from the maximum the value of R wanted. Implementing the SA algorithm and domain reduction using $\mathrm{C}++$ we get the following results:

| Problem number | Optimal solution | $\begin{gathered} \text { Modified SA } \\ \text { Algorithm } \\ \hline \end{gathered}$ |  | Other heuristics |  |  |  | Domain reduces |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | Results | \% from optimal | Symphony results | \%from optimal | $\begin{array}{\|c\|} \hline \text { C\&W } \\ \text { Saving } \\ \text { results } \end{array}$ | $\begin{aligned} & \% \text { from } \\ & \text { optimal } \end{aligned}$ |  |
| 1 | 114 | 114 | 0 | 114 | 0 | 119 | 4 | 0 |
| 2 | 290 | 290 | 0 | 300 | 3.4 | 290 | 0 | 0 |
| 3 | 1560 | $\begin{aligned} & 1629 \\ & 1686 \\ & 1700 \\ & \hline \end{aligned}$ | $\begin{gathered} 4.4 \\ 8 \\ 9 \\ \hline \end{gathered}$ | 2685 | 72 | 2150 | 38 | $\begin{gathered} \hline 0 \\ 80 \% \\ 60 \% \end{gathered}$ |
| 4 | 3169 | $\begin{aligned} & \hline 3314 \\ & 3463 \\ & 3494 \end{aligned}$ | $\begin{gathered} \hline 4.5 \\ 9.2 \\ 10.2 \\ \hline \end{gathered}$ | 3704 | 17 | 3754 | 18 | $\begin{gathered} \hline 0 \\ 80 \% \\ 60 \% \end{gathered}$ |
| 5 | 1373 | $\begin{aligned} & \hline 1473 \\ & 1431 \\ & 1545 \end{aligned}$ | $\begin{gathered} \hline 7.2 \\ 4.2 \\ 12.5 \end{gathered}$ | 2053 | 49.5 | 1659 | 21 | $\begin{gathered} \hline 0 \\ 80 \% \\ 60 \% \end{gathered}$ |
| 6 | 1685 | $\begin{aligned} & 1779 \\ & 1704 \\ & 1715 \end{aligned}$ | $\begin{aligned} & 5.5 \\ & 1.1 \\ & 1.7 \end{aligned}$ | N/A | N/A | 1891 | 12 | $\begin{gathered} \hline 0 \\ 80 \% \\ 60 \% \end{gathered}$ |
| 7 | 1749 | $\begin{aligned} & 1945 \\ & 2131 \\ & 2022 \end{aligned}$ | $\begin{gathered} 11.2 \\ 22 \\ 15.6 \end{gathered}$ | 2050 | 17 | 2107 | 20 | $\begin{gathered} \hline 0 \\ 80 \% \\ 60 \% \end{gathered}$ |
| 8 | 1111 | $\begin{aligned} & 1269 \\ & 1349 \end{aligned}$ | $\begin{aligned} & 14.2 \\ & 21.4 \end{aligned}$ | N/A | N/A | 1336 | 20 | $\begin{gathered} 0 \\ 80 \% \\ \hline \end{gathered}$ |
| 9 | 1408 | $\begin{aligned} & \hline 1528 \\ & 1599 \\ & 1562 \end{aligned}$ | $\begin{gathered} \hline 8.5 \\ 13.5 \\ 10.9 \end{gathered}$ | 1668 | 18 | 2391 | 70 | $\begin{gathered} \hline 0 \\ 80 \% \\ 60 \% \end{gathered}$ |
| 10 | 13333 | $\begin{aligned} & \hline 17888 \\ & 18391 \\ & 18302 \\ & \hline \end{aligned}$ | $\begin{gathered} \hline 34 \\ 37.9 \\ 37.2 \end{gathered}$ | 14749 | 11 | 19342 | 45 | $\begin{gathered} \hline 0 \\ 80 \% \\ 60 \% \end{gathered}$ |

Table 4.3: SA and Domain Reduction

Unlike the classical heuristics, metaheuristics combined with domain reduction may increase the cost. Domain reduction seems to work perfectly when combined with a classical heuristic algorithm, but fail to improve the solution when combined with the metaheuristics.

### 4.4 Heuristics and large instances

Besides providing upper bounds, heuristics are normally useful whenever exact algorithms fail. In most of the cases, exact algorithms face a real challenge when applied to solve large VRP instances in terms of the time and space required to solve the problem to optimality. Also, heuristics can deal with large VRPs efficiently in terms of time taken to solve the problem.

In order to investigate the effect of domain reduction on the large VRPs, we applied Algorithm 2, the Clarke and Wright algorithm and the SA algorithm to 4 large instances. The set of instances are from Christofides, Mingozzi, and Toth, (1979). The details of each instance and the best published solution can be found at Computational Infrastructure for Operations Research (2003).Table 4.4 shows the results:

| Dimension | Modified <br> C\&W | Modified <br> SA | Algorithm <br> 2 | SYMPHONY | Domain <br> reduced <br> $\%$ |
| :---: | :---: | :---: | :---: | :---: | :---: |
| 101 | 803.439 | 409.918 | 1590 | 820 | 0 |
|  | 726.249 | 409.918 | 1590 | N/A | 30 |
| 121 | 672.280 | 409.918 | 1590 | N/A | 25 |
| 151 | 933.738 | 336.485 | 1401 | 1034 | 0 |
|  | 958.689 | 336.485 | 1401 | N/A | 30 |
| 204.140 | 368.996 | 1498 | 1053 | 0 |  |
|  | 8988.996 | 1498 | N/A | 30 |  |
| 200 | 480.326 | 368.996 | 1498 | N/A | 45 |
|  | 1290.961 | 652.158 | 1975 | 1373 | 0 |
|  | 1079.164 | 652.158 | 1975 | N/A | 35 |
|  | 696.730 | 652.158 | 1975 | N/A | 45 |

Table 4.4: Heuristics and Large VRPs

From Table 4.4, we can observe that the domain reduction reduced the cost significantly when combined with the Clarke and Wright algorithm. For the problem of dimension 101 customers, domain reduction improved the solution by $16 \%$. For the second problem ( 121 customers) the solution has been improved by $38 \%$. For the third large problem with dimension 151 customers, the solution has been improved by $49.8 \%$. The solution for the problem of dimension 200 customers has been improved by $46 \%$. From Table 4.2 and 4.4 we observe that the domain reduction combined with Clarke and Wright improves the solution rapidly as the size of the
problems become large. In addition neither SA nor Algorithm 2 shows any significant response in term of reducing the cost when combined with domain reduction to solve large scale VRPs.

### 4.5 Conclusion

The results obtained by combining domain reduction with distance restrictions shown in Table 4.1 are good considering the time to solve each problem (the overall time is 0.45 second). The greedy search algorithm provides good results when domain reduction and distance restrictions for each route get involved in directing the search. Another thing that can be concluded is the rapid improvement for problems 9 and 10 in terms of the cost. Also, domain reduction improves the cost when combined with the Clarke and Wright savings algorithm. This improvement can be seen clearly in Table 4.2 especially problem 9 , as the cost decreases from $70 \%$ from the optimal to $24 \%$. However the results obtained by SA are far better than those obtained by Algorithm 2 and the saving algorithm. Reducing the domain minimizes the cost significantly in Algorithm 2 and the Savings Algorithm, but fails to improve the solution when combined with SA. The deep search procedure for SA provides the first result as the best obtained. Deleting values from the domain didn't help improving the solution for SA algorithm. We observed that SA algorithm is better than Algorithm 2 and the savings algorithm in terms of accuracy. However, the classical algorithms are easy to understand and take less time to be implemented. Furthermore when dealing with large scale VRPs the Clarke and Wright saving algorithm shows an outstanding improvement when combined with domain reduction. From Table 4.4 we can observe that the obtained solution in each case decreased significantly when we apply the Clarke and Wright saving algorithm with domain reduction.

After we explore the effect of domain reduction on solving vehicle routing problem using heuristic methods, the next chapter will apply an exact method to solve VRP combined with domain reduction and observe the effect of reducing the domain on the time taken and gap closing.

## Chapter 5

## A hybrid Method to solve VRP

In this Chapter we consider the capacitated vehicle routing problem. The branch and cut procedure is used to solve the 10 benchmark problems without applying the domain reduction constraint, analyzing the results then solving the same problems after adding the domain reduction constraint and comparing the results. The computational results provided in this Chapter show that branch and cut combined with the domain reduction can improve the time taken to solve the problem by $48 \%$ in comparison with using branch and cut only. In most of the cases the solution value will remain the same. However, in some problems the solution may become slightly higher but the improved significantly.

Section 5.1 describes the implementation of the domain reduction restriction. Section 5.2 details how we combine domain reduction with the branch and cut (exact) method. This Section illustrates the effect of domain reduction in reducing the duality gap (the difference between primal and dual objective values) when combine with branch and cut method. Also, this Section shows the effect of domain reduction on the time taken to solve VRPs. Section 5.3 concludes this chapter.

### 5.1 Domain Reduction condition and Implementation

The distance matrix for VRP represents the problem domain. Hence, to reduce the domain we must reduce the domain by eliminating some numbers from the distance matrix. As described earlier a simple restriction developed to reduce the domain can be described mathematically as

$$
c_{i j} \leq R \quad \text { for all } i \text { and } j
$$

where $c_{i j}$ is the cost or the distance between node $i$ and $j$, and $R$ is a threshold chosen logically. Furthermore R value depends deeply on the maximum cost (distance) in the cost matrix.

As we mentioned earlier this thesis focuses on the Symmetric Capacitated Vehicle Routing Problem (CVRP) with single commodity and one depot. The restrictions are capacity and cost or distance. Moreover, as we are dealing with exact method in this Chapter we expect the improvement of combining domain reduction will apply to time taken only.

### 5.2 Calculation

We considered the CVRP formulation provided in Section 2.5.1. We use CPLEX (ILOG SA) to solve the ten instances used in Chapter 4. We will combine the branch and cut method with the domain reduction constraint, starting from a distance close to the maximum cost (distance) down until we reach a value for which a feasible solution cannot be found. We will analyze the results in each case in terms of time and the gap closure in order to reach an understanding of the effect of the domain reduction on the exact methods.

For each problem we find the maximum distance in the distance matrix and flag it as a threshold, then eliminate all the distances above a chosen percentage from the maximum. We decreased the percentage gradually until no initial feasible solution can be found. The values of R, duality gaps, optimal solutions and the time taken to solve each problem will be presented next but first we will highlight the influence of domain reduction on closing the duality gap.

Recall the 10 benchmark problem mentioned in the previous Chapters. Problem 9 was chosen to illustrate the effect of the domain reduction on VRPs.

- Problem 9 (42 customers): We choose this problem to show the effect of domain reduction on the duality gap. Problem 9 is one of the hard literature problems that require a long time to be solved optimally. In addition, the initial duality gap for problem 9 is almost $50 \%$. For this reason, the problem is useful for illustrating the effect of domain reduction on the duality gap.

Solving problem 9 using branch and cut only and without reducing the domain we get:

| Objective | Gap | Depth | CPU Time (Sec) |
| :---: | :---: | :---: | :---: |
| $\begin{gathered} 1429.2 \\ 1459 \\ 1483.2 \\ 1490.25 \\ 1462.1 \end{gathered}$ | $\begin{aligned} & 49.75 \% \\ & 49.75 \% \\ & 49.75 \% \\ & 49.75 \% \\ & 49.75 \% \end{aligned}$ | $\begin{gathered} 93 \\ 192 \\ 292 \\ 392 \\ 492 \end{gathered}$ | 0 |
| $\begin{gathered} 1449.7485 \\ 1429.1009 \\ 1446.4211 \\ 1382.4805 \\ 1456.9 \end{gathered}$ | $\begin{aligned} & 49.75 \% \\ & 49.75 \% \\ & 49.75 \% \\ & 49.75 \% \\ & 49.75 \% \end{aligned}$ | $\begin{aligned} & 1092 \\ & 1192 \\ & 1292 \\ & 1392 \\ & 1492 \end{aligned}$ | 49.19 |
| $\begin{gathered} 1431.5 \\ 1447.45 \\ 1427 \\ 1499.1667 \end{gathered}$ | $\begin{aligned} & 49.75 \% \\ & 49.75 \% \\ & 49.34 \% \\ & 49.34 \% \end{aligned}$ | $\begin{gathered} 2092 \\ 2191 \\ 14 \\ 105 \end{gathered}$ | 80.06 |
| $\begin{gathered} 1477.5405 \\ 1434 \\ 1402.5 \\ \text { cutoff } \\ 1498.1197 \\ 1499 \end{gathered}$ | $\begin{aligned} & 49.75 \% \\ & 49.75 \% \\ & 49.34 \% \\ & \\ & 49.34 \% \\ & 49.34 \% \end{aligned}$ | $\begin{gathered} 2092 \\ 2191 \\ 14 \\ \\ 205 \\ 305 \end{gathered}$ | 104.39 |
| $\cdot$ $\cdot$ $\cdot$ | $\stackrel{\cdot}{\cdot}$ | $\cdots$ | $\cdot$ |
| 1408 | 3.70\% | 14 | 18000 |

Table 5.1: Duality Gap and First Domain Reduction

When reducing the domain by $80 \%$ from the maximum value used in the distance matrix we get:

| Objective | Gap | Depth | $\begin{aligned} & \hline \text { CPU Time } \\ & (\mathrm{Sec}) \\ & \hline \end{aligned}$ |
| :---: | :---: | :---: | :---: |
| $\begin{aligned} & 1414.5000 \\ & 1425.9268 \\ & 1426.5139 \\ & 1474.6667 \\ & 1484.0132 \end{aligned}$ | $\begin{aligned} & 18.54 \% \\ & 18.11 \% \\ & 17.81 \% \\ & 17.81 \% \\ & 17.81 \% \end{aligned}$ | $\begin{gathered} 89 \\ 189 \\ 278 \\ 84 \\ 175 \end{gathered}$ | 0 |
| $\begin{gathered} 1429.2000 \\ 1459.0000 \\ 1483.2000 \\ 1490.2500 \\ 0 \\ 1462.1000 \\ 1449.7485 \end{gathered}$ | $\begin{aligned} & 15.78 \% \\ & 15.78 \% \\ & 15.78 \% \\ & 15.58 \% \\ & 13.51 \% \\ & 13.51 \% \\ & 13.37 \% \end{aligned}$ | $\begin{gathered} 46 \\ 141 \\ 236 \\ 70 \\ 82 \\ 102 \end{gathered}$ | 58.88 |
| $\begin{gathered} 1431.5000 \\ 1447.4500 \\ 1427.0000 \\ 1299.1667 \\ 0 \\ 1377.5405 \\ 1334.0000 \\ 1402.5000 \end{gathered}$ | $\begin{aligned} & 13.19 \% \\ & 13.19 \% \\ & 13.19 \% \\ & 13.17 \% \\ & 10.42 \% \\ & 10.34 \% \\ & 10.17 \% \\ & 10.13 \% \end{aligned}$ | $\begin{gathered} 74 \\ 171 \\ 64 \\ 10 \\ 49 \\ 21 \\ 17 \\ 34 \end{gathered}$ | 121.81 |
| $\cdot$ $\cdot$ $\cdot$ $\cdot$ $\cdot$ | $\cdot$ $\cdot$ $\cdot$ $\cdot$ | $\cdot$ $\cdot$ $\cdot$ $\cdot$ $\cdot$ | $\cdot$ . . . . |
| 1408 | 1.12\% | 12 | 18000 |

Table 5.2: Duality Gap and Second Domain Reduction

Note that the initial gap reduced from $49.75 \%$ to $18.54 \%$, when the domain reduced by $80 \%$ from the maximum distance in the distance matrix. Also when solving the
problem without the domain reduction, the gap was $49.34 \%$ after about 105 seconds. When the domain reduced by $20 \%$, the gap was about $10.34 \%$ (after 105 seconds). Furthermore, when reducing the domain by $60 \%$ from the maximum value used in the distance matrix we get:

| Objective | Gap | Depth | CPU Time (Sec) |
| :---: | :---: | :---: | :---: |
| $\begin{aligned} & 1415.0600 \\ & 1427.6250 \\ & 1429.1224 \\ & 1429.8421 \\ & 1430.7692 \end{aligned}$ | $\begin{aligned} & 20.12 \% \\ & 20.12 \% \\ & 20.12 \% \\ & 20.12 \% \\ & 20.12 \% \end{aligned}$ | $\begin{gathered} 96 \\ 193 \\ 293 \\ 393 \\ 493 \end{gathered}$ | 0 |
| $\begin{aligned} & 1495.4000 \\ & 1326.0000 \\ & 1429.7857 \\ & 1445.7449 \\ & 1476.8571 \end{aligned}$ | $\begin{aligned} & 20.12 \% \\ & 18.38 \% \\ & 18.38 \% \\ & 13.50 \% \\ & 13.50 \% \end{aligned}$ | $\begin{gathered} 1087 \\ 5 \\ 99 \\ 291 \\ 25 \end{gathered}$ | 31.69 |
| $\begin{aligned} & 1422.4444 \\ & 1442.8030 \\ & 1465.8750 \\ & 1492.2727 \\ & 1406.1870 \end{aligned}$ | $\begin{aligned} & 13.33 \% \\ & 13.33 \% \\ & 13.33 \% \\ & 13.33 \% \\ & 11.51 \% \end{aligned}$ | $\begin{aligned} & 210 \\ & 310 \\ & 410 \\ & 510 \\ & 184 \end{aligned}$ | 54.97 |
| $\begin{aligned} & 1411.0000 \\ & 1394.8750 \\ & 1401.0506 \\ & 1405.6733 \\ & 1411.2500 \end{aligned}$ | $\begin{aligned} & 5.93 \% \\ & 5.89 \% \\ & 5.82 \% \\ & 5.82 \% \\ & 5.79 \% \end{aligned}$ | $\begin{gathered} 45 \\ 22 \\ 88 \\ 185 \\ 45 \end{gathered}$ | 106.49 |
| $\cdots$ | $\cdots$ |  |  |
| 1408 | 0 |  | 13056 |

Table 5.3: Duality Gap and Third Domain Reduction

Note that, although the initial gap ( $20.12 \%$ ) when reducing the domain by $40 \%$ is not as good as the initial gap obtained by reducing the domain by $20 \%$ ( $18.54 \%$ ), the gap after 105 seconds for the third result was about $5.45 \%$ which is better than the $10.34 \%$ obtained by reducing the domain $20 \%$ and after the same time. In addition, when reducing the domain by $40 \%$ from the maximum value used in the distance matrix we get:

| Objective | Gap | Depth | $\begin{aligned} & \text { CPU Time } \\ & (\mathrm{Sec}) \end{aligned}$ |
| :---: | :---: | :---: | :---: |
|  |  |  | 0 |
| 1411.9000 | 23.78\% | 98 |  |
| 1417.7692 | 8.09\% | 198 |  |
| 1424.0500 | 8.04\% | 64 |  |
| 1397.3333 | 7.02\% | 22 |  |
| 1418.7632 | 7.02\% | 122 |  |
| 1409.2917 | 7.02\% | 48 |  |
| 1416.4167 | 7.02\% | 24 |  |
|  |  |  | 23.59 |
| 1399.5000 | 5.15\% | 15 |  |
| 1390.0833 | 5.15\% | 43 |  |
| 1409.3636 | 5.15\% | 11 |  |
| 1372.7000 | 5.13\% | 25 |  |
| 1420.6667 | 5.08\% | 30 |  |
| 1421.8190 | 5.08\% | 37 |  |
|  |  |  | 52.19 |
| 1415.4167 | 2.75\% | 20 |  |
| 1402.8500 | 2.74\% | 24 |  |
| 1413.5341 | 2.73\% | 28 |  |
| 1412.8128 | 2.72\% | 23 |  |
| 1405.0500 | 2.71\% | 19 |  |
| 1383.6346 | 2.69\% | 16 |  |
| . | . | . |  |
| . | . | . | . |
| . | . | . | . |
| - | . | . | . |
| . | . | . |  |
| . | . | . |  |
| 1417 | 0 |  | 2769.90 |

Table 5.4: Duality Gap and Fourth Domain Reduction

Although the initial gap (23.78\%) when reducing the domain by $60 \%$ is not as good as the initial gap obtained by reducing the domain by $20 \%$ ( $18.54 \%$ ) or when reducing the domain by $40 \%$ ( $20.12 \%$ ), the gap after 105 seconds for the fourth result $(2.68 \%)$ was far better than the other results after the same time. Also, reducing the domain by $60 \%$ made it possible to find the solution after 2769.90 seconds. However, the obtained solution (1417) after reducing the domain by $60 \%$ is not as good as previous ones (1408).

Figure 5.1, illustrates the effect of domain reduction on the gap (Note that the time units are seconds).

Figure 5.1 Duality gap and domain reduction


After showing the effect of domain reduction on closing the duality gap, the following table provides detailed results when applying branch and cut combined with domain reduction to solve the previously mentioned 10 VRPs.

| Problem number | CPU <br> Time /second | Solution | Duality gap \% | Initial gap \% | Eliminated columns / rows | $\begin{aligned} & \hline \mathrm{R} \\ & \% \end{aligned}$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 1 | 23.3 | 114 | 0 | 29.91 | 0/0 | 100 |
|  | 20.90 | 114 | 0 | 27.59 | 8/12 | 90 |
|  | 26.80 | 114 | 0 | 33.33 | 24/38 | 70 |
|  | 18.14 | 114 | 0 | 29.82 | 40/64 | 50 |
| 2 | 2464.73 | 292 | 0 | 59.59 | 0/0 | 100 |
|  | 1526.42 | 292 | 0 | 49.75 | 52/84 | 80 |
|  | 2878.95 | 292 | 0 | 40.00 | 104/164 | 60 |
|  | 355.16 | 298 | 0 | 38.89 | 144/228 | 40 |
| 3 | 7.20 | 1560 | 0 | 28.11 | 0/0 | 100 |
|  | 6.25 | 1560 | 0 | 21.51 | 204/309 | 80 |
|  | 10.60 | 1560 | 0 | 16.50 | 222/336 | 60 |
|  | 8.40 | 1560 | 0 | 26.36 | 267/405 | 40 |
| 4 | 7.15 | 3169 | 0 | 26.57 | 0/0 | 100 |
|  | 11.15 | 3169 | 0 | 24.53 | 12/18 | 80 |
|  | 14.34 | 3169 | 0 | 31.39 | 54/81 | 60 |
|  | 5.33 | 3169 | 0 | 7.91 | 663/1008 | 40 |
| 5 | 1002.40 | 1373 | 0 | 24.07 | 0/0 | 100 |
|  | 1258.78 | 1373 | 1.58 | 20. | 48/72 | 90 |
|  | 1051.66 | 1373 | 2.26 | 2465 | 26/404 | 80 |
|  | 541.42 | 1373 | 0 | 19.04 | 1324/2008 | 60 |
|  | 124.64 | 1459 | 0 | 49.96 | 1736/2632 | 40 |
|  |  |  |  | 23.77 |  |  |
| 6 | 275.53 | 1685 | 0 | 16.04 | 0/0 | 100 |
|  | 103.45 | 1685 | 0 | 10.82 | 42/63 | 90 |
|  | 582.23 | 1685 | 0 | 8.13 | 84/126 | 80 |
|  | 83.95 | 1685 | 0 | 10.16 | 456/696 | 60 |
|  | 9.94 | 1750 | 0 | 8.67 | 690/1053 | 40 |
| 7 | 2516.14 | 1749 | 0 | 68.78 | 0/0 | 100 |
|  | 721.75 | 1749 | 0 | 22.87 | 112/168 | 80 |
|  | 1224.00 | 1749 | 0 | 59.52 | 672/1012 | 60 |
|  | 1817 | 1749 | 0 | 14.23 | 1544/2336 | 40 |
| 8 | 18286.00 | 1111 | 7.26 | 39.09 | 0/0 | 100 |
|  | 18286.00 | 1111 | 6.57 | 24.70 | 90/182 | 90 |
|  | 18286.00 | 1118 | 7.98 | 29.85 | 133/259 | 80 |
|  | Infeasible | Infeasible |  |  |  | 60 |
| 9 | 18000 | 1408 | 3.70 | 23.10 | 0/0 | 100 |
|  | 18000 | 1408 | 1.12 | 18.54 | 384/588 | 80 |
|  | 13056 | 1408 | 0 | 20.12 | 2776/4216 | 60 |
|  | 2769.90 | 1417 | 0 | 23.78 | 5196/7864 | 40 |
| 10 | 18290 | 13333 | 3.42 | 28.10 | 0/0 | 100 |
|  | 12653 | 13333 | 3.09 | 77.83 | 96/144 | 80 |
|  | 7160 | 13333 | 3.28 | 31.22 | 376/564 | 60 |
|  |  | Infeasible |  |  |  | 40 |

Table 5.5: Using Exact Method and Domain Reduction to Solve VRPs

### 5.3 Conclusions

The results obtained by using branch and cut and domain reduction illustrate the importance of domain reduction in reducing the time taken to solve the problems and reducing the duality gap. In some problems the time and the duality gap reduced rapidly but the solution was slightly above the optimal. Also in some cases reducing the domain may increase the time. However, a good results obtained when the domain had been reduced by around $60 \%$ from the maximum value in the distance matrix (except in the case of 31 customers). Table 5.5 illustrates clearly that domain reduction reduces the time taken to solve CVRP when combine with the branch and cut exact method.

## Chapter 6

## Conclusions and Future Work

The Vehicle Routing Problem VRP is different from almost all other optimization problems. The importance of VRP in reducing the cost of any distribution network that involves transportation as well as providing good customer service (by satisfying customer demands), forced the formulation of the problem to find the balance between reducing the cost and satisfying customer demands. Hence, the equation of cost demand capacity made CVRP complicated and extremely hard as the dimensions of the problem increases.

For a long time, simple heuristics have failed to provide satisfactory solutions when applied to VRP as we also found in Chapter 3. However, by reducing the domain and force route restrictions, a simple greedy search algorithm performs better. Deleting some values from the domain may help in some instances, but in general it may direct the search to the wrong area especially if the heuristic algorithm depends closely on choosing the next low value in the domain to form a route. As a result, applying route restrictions helped directing the search. Using domain reduction and applying restrictions on each route improves the greedy algorithm by $24 \%$ as we see in Chapter 4. Also, Chapter 4 provides computational results that illustrate clearly the effect of domain reduction when combined with the Clarke and Wright algorithm. The Clarke and Wright algorithm has been improved by $8 \%$ when combined with domain reduction.

Chapter 5 combined branch and cut with the domain reduction. The CPU time taken to solve the problems has been reduced by $49.8 \%$ when domain reduction is applied.

In general, the results obtained by combining domain reduction with heuristics and exact methods were significant and encouraging. A future work can be highlighted in the next Section

### 6.1 Future Work

The pruning that constraint programming provides is a huge encouragement to explore more CP techniques. One of the techniques that need to be explored is constraint propagation. As we mentioned in Chapter 2, to develop a constraint propagation algorithm one of the following approaches must be followed:

## - Backtracking Search

The method is a combination of Arc consistency and Backtracking; it starts by guessing solutions then test the guessed solution for Arc consistency.

- Forward Checking

This method uses restricted arc consistency between the current variable and the future variables.

## - Look Ahead Search

Unlike forward checking, this method doesn't look for restricted arc consistency between the current variable and the future variables only but also performs full arc consistency search.

Note that developing a hybrid approach that combines constraint propagation with OR methods to solve CVRP must overcome the problem of chronological backtracking (that all decisions must be undone in the reverse of the order they were made). Finding the right approach to combine constraint propagation with OR methods to solve CVRP seems interesting as well as challenging for the future work.

## Appendix A

## EXAMPLE 1-18 customers generated matrix

CAPACITY: 70

121518142842973529362363902383015596153336111246745472 23752836433234920268554215728942648315526842053239199123207 1653832401404482025720021146674182243105150108326336184391 145407056719127346834768189439287254250324638437240421329 2973149557843530035328211032461208292250352154170505289262 47619636044440249512025955537217533826423224970134530154105 30934294580572196773516389150488112120267316412227169383 20916612281172573904263331215

DEMAND : 01010101010101010101010101010101030
EXAMPLE 2- 7 customers Eilon, Watson-Gandy and Christofides (1971) CAPACITY: 3
$\left(\begin{array}{lllllll}-1 & 10 & 20 & 25 & 25 & 20 & 10 \\ 0 & -1 & 12 & 20 & 25 & 30 & 20 \\ 0 & 0 & -1 & 10 & 11 & 22 & 30 \\ 0 & 0 & 0 & -1 & 2 & 11 & 25 \\ 0 & 0 & 0 & 0 & -1 & 10 & 20 \\ 0 & 0 & 0 & 0 & 0 & -1 & 12 \\ 0 & 0 & 0 & 0 & 0 & 0 & -1\end{array}\right)$

EXAMPLE 3-13 customers Eilon, Watson-Gandy and Christofides (1971) CAPACITY: 6000

| $(-1$ | 9 | 14 | 21 | 23 | 22 | 25 | 32 | 36 | 38 | 42 | 50 | 52 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 0 | -1 | 5 | 12 | 22 | 21 | 24 | 31 | 35 | 37 | 41 | 49 | 51 |
| 0 | 0 | -1 | 7 | 17 | 16 | 23 | 26 | 30 | 36 | 36 | 44 | 46 |
| 0 | 0 | 0 | -1 | 10 | 21 | 30 | 27 | 37 | 43 | 31 | 37 | 39 |
| 0 | 0 | 0 | 0 | -1 | 19 | 28 | 25 | 35 | 41 | 29 | 31 | 29 |
| 0 | 0 | 0 | 0 | 0 | -1 | 9 | 10 | 16 | 22 | 20 | 28 | 30 |
| 0 | 0 | 0 | 0 | 0 | 0 | -1 | 7 | 11 | 13 | 17 | 25 | 27 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 10 | 16 | 10 | 18 | 20 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 6 | 6 | 14 | 16 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 12 | 12 | 20 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 8 | 10 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 10 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 |

DEMAND: 0120017001500140017001400120019001800160017001100

EXAMPLE 4-17 customers Groetschel (1992)
CAPACITY: 6

| (-1 | 121 | 518 | 142 | 84 | 297 | 35 | 29 | 36 | 236 | 390 | 238 | 301 | 55 | 96 | 153 | 336 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 0 | -1 | 246 | 745 | 472 | 237 | 528 | 364 | 332 | 349 | 202 | 685 | 542 | 157 | 289 | 426 | 483 |
| 0 | 0 | -1 | 268 | 420 | 53 | 239 | 199 | 123 | 207 | 165 | 383 | 240 | 140 | 448 | 202 | 57 |
| 0 | 0 | 0 | -1 | 211 | 466 | 74 | 182 | 243 | 105 | 150 | 108 | 326 | 336 | 184 | 391 | 145 |
| 0 | 0 | 0 | 0 | -1 | 70 | 567 | 191 | 27 | 346 | 83 | 47 | 68 | 189 | 439 | 287 | 254 |
| 0 | 0 | 0 | 0 | 0 | -1 | 324 | 638 | 437 | 240 | 421 | 329 | 297 | 314 | 95 | 578 | 435 |
| 0 | 0 | 0 | 0 | 0 | 0 | -1 | 353 | 282 | 110 | 324 | 61 | 208 | 292 | 250 | 352 | 154 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 505 | 289 | 262 | 476 | 196 | 360 | 444 | 402 | 495 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 259 | 555 | 372 | 175 | 338 | 264 | 232 | 249 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 134 | 530 | 154 | 105 | 309 | 34 | 29 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 80 | 572 | 196 | 77 | 351 | 63 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 150 | 488 | 112 | 120 | 267 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 412 | 227 | 169 | 383 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 91 | 661 | 228 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 257 | 390 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 633 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 |

DEMAND: 0111111111111111

## EXAMPLE 5-21 customers Groetschel (1992) /CAPACITY:7

DEMAND: 011111111111111111111

EXAMPLE 6-24 customers Groetschel (1992) /CAPACITY : 7

| -1 | 121 | 142 | 99 | 84 | 35 | 29 | 42 | 36 | 220 | 70 | 126 | 55 | 249 | 104 | 178 | 60 | 96 | 175 | 153 | 146 | 47 | 135 | 169 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 0 | -1 | 192 | 228 | 235 | 108 | 119 | 165 | 178 | 154 | 71 | 136 | 262 | 110 | 74 | 96 | 264 | 187 | 182 | 261 | 239 | 165 | 151 | 221 |
| 0 | 0 | -1 | 250 | 99 | 89 | 221 | 105 | 189 | 160 | 147 | 349 | 76 | 138 | 184 | 235 | 138 | 114 | 212 | 39 | 40 | 46 | 136 | 96 |
| 0 | 0 | 0 | -1 | 175 | 128 | 76 | 146 | 32 | 76 | 47 | 30 | 222 | 56 | 103 | 109 | 225 | 104 | 164 | 99 | 57 | 112 | 114 | 134 |
| 0 | 0 | 0 | 0 | -1 | 261 | 43 | 200 | 232 | 98 | 200 | 171 | 131 | 166 | 90 | 227 | 195 | 137 | 69 | 82 | 223 | 90 | 176 | 90 |
| 0 | 0 | 0 | 0 | 0 | -1 | 268 | 53 | 138 | 239 | 123 | 207 | 178 | 165 | 367 | 86 | 187 | 202 | 227 | 130 | 68 | 230 | 57 | 86 |
| 0 | 0 | 0 | 0 | 0 | 0 | -1 | 290 | 139 | 98 | 261 | 144 | 176 | 164 | 136 | 389 | 116 | 147 | 224 | 275 | 178 | 154 | 190 | 79 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 211 | 74 | 81 | 182 | 105 | 150 | 121 | 108 | 310 | 37 | 160 | 145 | 196 | 99 | 125 | 173 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 54 | 219 | 92 | 82 | 119 | 31 | 43 | 58 | 238 | 147 | 84 | 53 | 267 | 170 | 255 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 293 | 50 | 232 | 264 | 148 | 232 | 203 | 190 | 248 | 122 | 259 | 227 | 219 | 134 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 219 | 83 | 172 | 149 | 79 | 139 | 134 | 112 | 126 | 62 | 199 | 153 | 97 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 272 | 180 | 315 | 188 | 193 | 245 | 258 | 228 | 29 | 159 | 342 | 209 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 70 | 191 | 121 | 27 | 83 | 47 | 64 | 68 | 173 | 119 | 148 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 214 | 223 | 49 | 185 | 123 | 115 | 86 | 90 | 313 | 151 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 185 | 86 | 124 | 156 | 40 | 124 | 95 | 82 | 207 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 243 | 209 | 286 | 159 | 190 | 216 | 229 | 225 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 134 | 154 | 63 | 105 | 34 | 29 | 22 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 130 | 167 | 59 | 101 | 56 | 25 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 80 | 196 | 88 | 77 | 63 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 150 | 112 | 96 | 120 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 91 | 228 | 158 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 187 | 196 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 257 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 |

DEMAND: 011111111111111111111111

EXAMPLE 7-26 customers (http://www.coin-or.org/SYMPHONY/branchandcut/VRP/data/V/fri-n26-k3.vrp)/CAPACITY : 10

| -1 | 181 | 197 | 161 | 190 | 182 | 190 | 160 | 148 | 128 | 121 | 103 | 99 | 107 | 130 | 130 | 95 | 51 | 51 | 81 | 79 | 37 | 27 | 58 | 107 | 90 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 0 | -1 | 127 | 179 | 157 | 197 | 194 | 202 | 188 | 188 | 155 | 136 | 116 | 100 | 111 | 132 | 122 | 139 | 109 | 125 | 141 | 148 | 80 | 65 | 64 | 93 |
| 0 | 0 | -1 | 220 | 268 | 241 | 278 | 272 | 280 | 257 | 250 | 223 | 210 | 190 | 178 | 189 | 212 | 205 | 196 | 154 | 157 | 186 | 186 | 128 | 102 | 51 |
| 0 | 0 | 0 | -1 | 185 | 223 | 193 | 228 | 222 | 230 | 206 | 198 | 172 | 160 | 140 | 129 | 140 | 163 | 158 | 144 | 102 | 107 | 135 | 136 | 77 | 50 |
| 0 | 0 | 0 | 0 | -1 | 157 | 180 | 147 | 180 | 173 | 181 | 156 | 148 | 122 | 111 | 92 | 83 | 93 | 116 | 113 | 94 | 53 | 64 | 87 | 90 | 26 |
| 0 | 0 | 0 | 0 | 0 | -1 | 147 | 160 | 124 | 155 | 148 | 156 | 130 | 122 | 96 | 86 | 68 | 62 | 71 | 93 | 93 | 68 | 30 | 46 | 63 | 68 |
| 0 | 0 | 0 | 0 | 0 | 0 | -1 | 185 | 165 | 125 | 139 | 128 | 135 | 98 | 78 | 74 | 82 | 77 | 87 | 87 | 100 | 109 | 39 | 38 | 29 | 13 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 172 | 152 | 112 | 127 | 117 | 124 | 88 | 70 | 62 | 68 | 64 | 75 | 74 | 87 | 96 | 26 | 34 | 33 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 181 | 175 | 135 | 156 | 146 | 153 | 119 | 103 | 91 | 91 | 80 | 85 | 89 | 106 | 112 | 54 | 22 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 159 | 156 | 117 | 142 | 133 | 141 | 110 | 98 | 78 | 74 | 61 | 63 | 68 | 87 | 92 | 44 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 152 | 127 | 86 | 102 | 93 | 100 | 66 | 54 | 37 | 43 | 42 | 56 | 53 | 62 | 73 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 81 | 67 | 36 | 76 | 74 | 82 | 78 | 91 | 55 | 34 | 32 | 31 | 24 | 15 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 95 | 68 | 31 | 66 | 62 | 71 | 63 | 76 | 40 | 20 | 27 | 34 | 23 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 99 | 89 | 54 | 89 | 84 | 92 | 77 | 83 | 47 | 26 | 11 | 11 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 98 | 98 | 64 | 100 | 95 | 103 | 88 | 92 | 56 | 36 | 18 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 110 | 95 | 58 | 88 | 82 | 90 | 71 | 75 | 39 | 20 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 114 | 84 | 44 | 70 | 62 | 71 | 52 | 59 | 22 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 135 | 93 | 54 | 65 | 55 | 63 | 34 | 37 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 169 | 116 | 81 | 72 | 61 | 65 | 26 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 151 | 91 | 59 | 46 | 35 | 39 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 139 | 64 | 49 | 11 | 9 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 133 | 62 | 42 | 11 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 129 | 53 | 42 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 93 | 40 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 83 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 |

[^1]
## EXAMPLE 8-29 customers (http://www.coin-or.org/SYMPHONY/branchandcut/VRP/data/V/bayg-n29-k4.vrp) /CAPACITY : 8

| 97 | 205 | 139 | 86 | 60 | 220 | 65 | 111 | 115 | 227 | 95 | 82 | 225 | 168 | 103 | 266 | 205 | 149 | 120 | 58 | 257 | 152 | 52 | 180 | 136 | 82 | 34 | 145 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| -1 | 129 | 103 | 71 | 105 | 258 | 154 | 112 | 65 | 204 | 150 | 87 | 176 | 137 | 142 | 204 | 148 | 148 | 49 | 41 | 211 | 226 | 116 | 197 | 89 | 153 | 124 | 74 |
| 0 | -1 | 219 | 125 | 175 | 386 | 269 | 134 | 184 | 313 | 201 | 215 | 267 | 248 | 271 | 274 | 236 | 272 | 160 | 151 | 300 | 350 | 239 | 322 | 78 | 276 | 220 | 60 |
| 0 | 0 | -1 | 167 | 182 | 180 | 162 | 208 | 39 | 102 | 227 | 60 | 86 | 34 | 96 | 129 | 69 | 58 | 60 | 120 | 119 | 192 | 114 | 110 | 192 | 136 | 173 | 173 |
| 0 | 0 | 0 | -1 | 51 | 296 | 150 | 42 | 131 | 268 | 88 | 131 | 245 | 201 | 175 | 275 | 218 | 202 | 119 | 50 | 281 | 238 | 131 | 244 | 51 | 166 | 95 | 69 |
| 0 | 0 | 0 | 0 | -1 | 279 | 114 | 56 | 150 | 278 | 46 | 133 | 266 | 214 | 162 | 302 | 242 | 203 | 146 | 67 | 300 | 205 | 111 | 238 | 98 | 139 | 52 | 120 |
| 0 | 0 | 0 | 0 | 0 | -1 | 178 | 328 | 206 | 147 | 308 | 172 | 203 | 165 | 121 | 251 | 216 | 122 | 231 | 249 | 209 | 111 | 169 | 72 | 338 | 144 | 237 | 331 |
| 0 | 0 | 0 | 0 | 0 | 0 | -1 | 169 | 151 | 227 | 133 | 104 | 242 | 182 | 84 | 290 | 230 | 146 | 165 | 121 | 270 | 91 | 48 | 158 | 200 | 39 | 64 | 210 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 172 | 309 | 68 | 169 | 286 | 242 | 208 | 315 | 259 | 240 | 160 | 90 | 322 | 260 | 160 | 281 | 57 | 192 | 107 | 90 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 140 | 195 | 51 | 117 | 72 | 104 | 153 | 93 | 88 | 25 | 85 | 152 | 200 | 104 | 139 | 154 | 134 | 149 | 135 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 320 | 146 | 64 | 68 | 143 | 106 | 88 | 81 | 159 | 219 | 63 | 216 | 187 | 88 | 293 | 191 | 258 | 272 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 174 | 311 | 258 | 196 | 347 | 288 | 243 | 192 | 113 | 345 | 222 | 144 | 274 | 124 | 165 | 71 | 153 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 144 | 86 | 57 | 189 | 128 | 71 | 71 | 82 | 176 | 150 | 56 | 114 | 168 | 83 | 115 | 160 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 61 | 165 | 51 | 32 | 105 | 127 | 201 | 36 | 254 | 196 | 136 | 260 | 212 | 258 | 234 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 106 | 110 | 56 | 49 | 91 | 153 | 91 | 197 | 136 | 94 | 225 | 151 | 201 | 205 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 215 | 159 | 64 | 126 | 128 | 190 | 98 | 53 | 78 | 218 | 48 | 127 | 214 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 61 | 155 | 157 | 235 | 47 | 305 | 243 | 186 | 282 | 261 | 300 | 252 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 105 | 100 | 176 | 66 | 253 | 183 | 146 | 231 | 203 | 239 | 204 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 113 | 152 | 127 | 150 | 106 | 52 | 235 | 112 | 179 | 221 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 79 | 163 | 220 | 119 | 164 | 135 | 152 | 153 | 114 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 236 | 201 | 90 | 195 | 90 | 127 | 84 | 91 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 273 | 226 | 148 | 296 | 238 | 291 | 269 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 112 | 130 | 286 | 74 | 155 | 291 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 130 | 178 | 38 | 75 | 180 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 281 | 120 | 205 | 270 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 213 | 145 | 36 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 94 | 217 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | -1 | 162 |
| 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |  |

DEMAND: 01111111111111111111111111111

Note: Due to the size of the next three examples, we will display them as a numbers not a matrix. In order to put these numbers in a format similar to the above examples, the following procedure must be applied.

If ( abcde f) represent the cost then we can put them in the format as:
$-1 \quad \mathrm{a} \quad \mathrm{b} \quad \mathrm{c}$

0 -1 d e
$\begin{array}{llll}0 & 0 & -1 & \mathrm{f}\end{array}$
$\begin{array}{llll}0 & 0 & 0 & -1\end{array}$

Where -1 assigned for the cost of traveling from a customer to himself and the cost below the diagonal is 0 and the given numbers organized above the diagonal.

EXAMPLE 9-31 customers Eilon, Watson-Gandy and Christofides (1971)
CAPACITY: 140
413880809792967898879577939198964073825552767676729898 938968354546459563959525838555258595344816164644503358 58665532565667625941625061415853616253746191749465334 61616858333191316542047153015251917604644546881145333 321410641610145417461229122216146146445468911454302912 96471153124683410241087150455877192020572726238671057 134283214191086546425572151514553029185664843545253 124463393348691815184721202275739124524473042444089 22364442506272865482233621793566393145652219214515 15251055391839243638491243046403643151820543938283154 265433653711618174919182056326142426401618244420182522 19194129341464624136516817141649212020560121454282138 5724182834873218472654234486720202046171624958664435 506918181948191822760364518145247573460607262329223637 35416262657442631453533401518195439332145395016444461 512159576430616179691865473434201566104228282612535035 3415116032346452183392451392352157665

DEMAND: 024341115111329625625228810184533179163556080 399590123

EXAMPLE 10-42customers(http://www.coin-or.org/SYMPHONY/branchandcut/VRP/data/V/swiss-n42-k5.vrp)

## CAPACITY : 9

$\begin{array}{lllllllllllllllllll}0 & 15 & 30 & 23 & 32 & 55 & 33 & 37 & 92 & 114 & 92 & 110 & 96 & 90 & 74 & 76 & 82 & 67 & 72 \\ 78 & 82 & 159\end{array}$ 122131206112572843706566371038412512972126141183124
 132131212106443351777572521189913213267139148186122 $3034 \quad 0 \quad 1118 \quad 5736656284648976939510010498578899130$ 1001011798651418434595451159315215910011211415394
 11110919089441129545689471189614715190122126163101 $\begin{array}{llllllllllllllllllllllllllll}32 & 27 & 18 & 11 & 0 & 40 & 20 & 58 & 67 & 92 & 61 & 78 & 65 & 76 & 83 & 89 & 91 & 95 & 43 & 72 & 110 & 141\end{array}$ 11610519081341935576397581291071561589212912716195 $5540574840 \quad 0 \quad 23559612378756236566663953734137174$ 15612922490155975961031059115813916415678169163191115 $331936262023 ~ 0458511175826960637071854452115161$ 136122210912537547881906813611615014776148147180111 3732655458554501241491181261138042424940876094195 158163242135656379106101506611810410910336160178218153 92936270679685124002829686312214815515615967129148 78803912946826555406115797159135212221159110729535 11411784949212311114928054918815017418118218195157159 506527102651108773506817611216614222924118499466938

9288646961787511829540639349913414214115744110161 10310952154226368666181158107175151216219150137100115 37
$1101008989787582126689139 \quad 0 \quad 14801291391351673998187$ 136148811862861929798117173134204181232229153176137143 62
968776756562691136388341410721171281241532688174 136142821873248798589106159121191168219216140168134145 64
907593847636608012215099807205571631165625170201 189151252104449511113013813012719217418617290205193214135 74639584835663421481741341291175901188639335135223 19518427314671951131381388110715914613211332200209243171 76671008989667042155181142139128711110115410346130 23019819227915580991171431417410715514312210222202215250 179
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$6769988995958540159181157167153116635465 \quad 01279283$ 224180199269175106951091351252180107100716333173205249 191
7262575443374487679544392656931031001270667153145 1399619653236070819513410117214919419011516013815980 $\begin{array}{lllllllllllllllll}78 & 63 & 88 & 78 & 72 & 34 & 52 & 60 & 129 & 157 & 110 & 98 & 88 & 25 & 35 & 46 & 39 \\ 92 & 67 & 0 & 152 & 207\end{array}$ 188162258119488910712913410811417615916314766200197224147 829699991101371159414815916118717417013513014083153152 01881281842221831399595110916254242381110113108164217 184
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 145115211750536886951149016013917316892162150176101
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12913215915115815614710322124121922921617211310211263190 14711028123026032323816815616819217965133127133390081216 259307253
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EXAMPLE 11-48 customers Held and Karp (1970) CAPACITY: 15
$02731272999 \quad 07448091519 \quad 011388661401425$
$01972172293718611052 \quad 0158013386971473776400 \quad 0$
$1878164095117131049182304 \quad 0153912262671761402820$
$699884 \quad 0145711852271617361721538755177 \quad 0429$
4401229370111917351335161214861362011298945871073
$578851454749757587891 \quad 012519923691304406740$
$3936905063351082252 \quad 0142111735541369618551173$
47660943511993082220588334721109258115511198

150198193072680381410250334358121245310951769 $13701654147413589692010941227663 \quad 0837626739798$ $67011597601049967819583309510617632610 \quad 01364$ 11245961283641613216516681504112523823590999 $1156546 \quad 02293581291973115220721692199515521496653$ $1252133515255725579831479 \quad 0961847111456510601300$ 91911491317115356356982083597264239774511630 75453370113155671605128615809369279479408921114 22587982111056761183011699154261204443807435 73959442898616510026376310004112401264725865 0148812192851796374101787910791973411493863626 $7709081467102383114731399821699 \quad 0720481676846$ 57912518611161928803560414541700451558180645 $839549644453950 \quad 0128010091551447235818548815$ 3161801183454219400767117865144213261004790290 41062400816543456114332512599131214723649813 $\begin{array}{llllllllllllllll}552 & 524 & 740 & 293 & 780 & 478 & 723 & 847 & 869 & 388 & 483 & 690 & 325 & 479\end{array}$ 0664937193695918022596219824852203211988217451897 $20491240831143819838011427137418092147135619411480 \quad 0$ 11789153191275331826483780500343103326990311 $726103847631612548188031075944801884351829 \quad 0$ 939667337121321711378031100604521902482410630 4208794856239768824843845903693501291603320 016981441604208566512551181134748265217631188952 1087111117261333115216431716968102432612417369492339 $919872 \quad 098381290774286211237319851104939642$ 355805630862700235543115721410565111191413792 $70815246056991511 \quad 011198482141309182943627916$ 455340103239723845961710235254701169902655251 $4994731613251780154197815697 \quad 010297764241479$ 31213591086136163064911318337069244431082827939 983122231871250468054735516736233586691051469 01815156074817608641882922606415331604713570 405137416311022482190512101420646838109763210812421 65295710921018761117107215268177037321282883 11711058918463432622739586488123669878390794 52510981667454921315580529139729060784711440 1753149466617277832712793285624511556666503360 12991579973443183611841341585758103855210072394582 881101998568510898310940330598159287214562300 1906220218571783663145315811749887586115516903461225 1017149917941049160711373571508126319821280144613162145 1036208301499124452114796084831784455283621298 4102571151070132071520515909491137330703781375 $779213634466010107434729193178362591828 \quad 01107$ 130421726862066254021562385242522909471758198520551633 982147519691286123918361885243914972115175982519501849 $270814271969206324451371241210052165 \quad 0157613063561698$ 491609490665220130146164239642810571463902510 1621121010564954149052967742237429645695996457

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354 81111272 559 1723 667 0 484 668 1583 387 146620991699
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13561837 92515471148 579 1402 12502089 987 139314341972 833
1925 504 1668 636 1829 1162 0 617 444 882 1252 744 1776 1430
1729 1122 1105 882 1051 1039 1256 252 802 882 1238 503 1207 189
9991011 702 959 5161204 949 63111481110 823 507 1584 828
1507 849 1291 172012357921087 0 8961157 2139 904 20132699
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727 229 0 1718 1475 781 1600 875 264 138 177 738 595 1472
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519 796 1835 1553243522382010 0 604 335 678 930 552 1398
1023 1327 945 853 588 598 661 853 236 550 396 813 674 741
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3521163 9329171531 972 361 917 486 1461 156013531157 0
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