

# A comparative study of branch-and-price algorithms for vehicle routing with time windows and waiting time costs

Stefano Michellini<sup>1</sup>, Yasemin Arda<sup>1</sup>, Hande Küçükaydın<sup>2</sup>

<sup>1</sup>HEC Liège, Management School of the University of Liège

<sup>2</sup>Department of Industrial Engineering, MEF University, Istanbul

July 10, 2018



- Problems under consideration:
  - The VRP with Time Windows (VRPTW)
  - The VRPTW with Waiting Time Costs (VRPTWWTC)
- Branch-and-Price (BP): an effective exact solution method for the VRPTW
- Solving the NP-hard pricing problem efficiently is crucial for BP effectiveness
- Labeling algorithms are the leading methodology for solving the pricing problem

## Objective

Rigorously compare the performance of several labeling algorithms in a BP framework for the VRPTW and the VRPTWWTC.

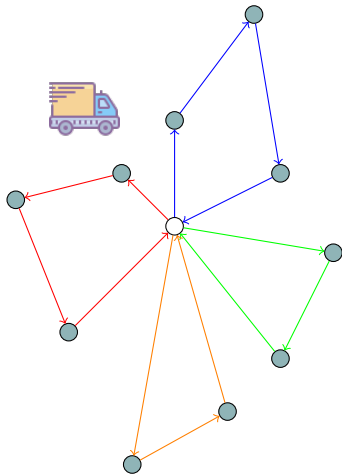
# Table of Contents

- 1 VRP with Time Windows and VRPTW with Waiting Time Costs
- 2 Branch and Price for the VRPTW
- 3 Advanced Labeling Algorithms
- 4 Branch-and-Price Parametrization
- 5 Computational experiments
- 6 Conclusions

# Table of Contents

- 1 VRP with Time Windows and VRPTW with Waiting Time Costs
- 2 Branch and Price for the VRPTW
- 3 Advanced Labeling Algorithms
- 4 Branch-and-Price Parametrization
- 5 Computational experiments
- 6 Conclusions

# VRPTW: Problem definition



- Goal: find a least-cost set of routes servicing all customers
- Defined on a directed graph  $G = (V, A)$
- $V := \{0, 1, \dots, n, n+1\} = N \cup \{0, n+1\}$
- For each customer  $i$ :
  - demand  $d_i$
  - service time  $s_i$
  - time window  $[a_i, b_i]$
- For each arc  $(i, j)$ 
  - cost  $c_{ij}$
  - travel time  $t_{ij}$
- $d_0 = d_{n+1} = s_0 = s_{n+1} = 0$
- $[a_0, b_0] = [a_{n+1}, b_{n+1}]$  planning horizon
- Each vehicle has max capacity  $Q$
- Each feasible route must satisfy capacity, elementarity, and time window constraints

# The VRPTW with Waiting Time Costs

- In the VRPTW, the classical cost is total distance traveled, or total travel time.
- In the VRPTWWTC, the objective is to minimize the total route duration, which includes total travel time, service time and *total waiting time* (e.g., cost of driver per time unit).
- Route start time  $T_0 \in ]-\infty, \infty[$  is a decision variable.
- Maximum duration defined for each route (e.g., maximum driver shift).

## Set Covering Model

$$\begin{aligned} \min \quad & \sum_{r \in \Omega} c_r y_r \\ \text{s.t.} \quad & \sum_{r \in \Omega} a_{ir} y_r \geq 1 && \forall i \in N, \\ & y_r \in \{0, 1\} && \forall r \in \Omega. \end{aligned}$$

- $\Omega$  is the set of feasible routes
- $a_{ir} = 1$  if and only if route  $r$  visits  $i$ , 0 otherwise
- $y_r = 1$  if and only if route  $r$  is part of the solution, 0 otherwise
- $c_r$  cost of route  $r$

# Table of Contents

- 1 VRP with Time Windows and VRPTW with Waiting Time Costs
- 2 Branch and Price for the VRPTW**
- 3 Advanced Labeling Algorithms
- 4 Branch-and-Price Parametrization
- 5 Computational experiments
- 6 Conclusions



# Branch-and-Price Overview

- Branch-and-Price (BP): Branch-and-bound + Column Generation (CG)
- CG: Restricted Master Problem  $\Leftrightarrow$  Pricing Problem
- Master Problem: Set Covering

## Restricted Master Problem

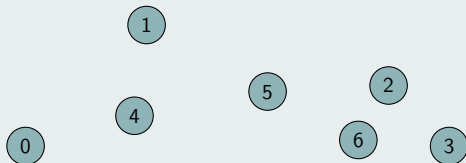
$$\begin{aligned} \min \quad & \sum_{r \in \bar{\Omega}} c_r y_r \\ \text{s.t.} \quad & \sum_{r \in \bar{\Omega}} a_{ir} y_r \geq 1 && \forall i \in N, \\ & y_r \geq 0 && \forall r \in \bar{\Omega} \subset \Omega. \end{aligned}$$

- Pricing Problem: Elementary Shortest Path Problem with Resource Constraints (ESPPRC)
- ESPPRC is NP-hard!<sup>1</sup>

---

<sup>1</sup>Dror 1994.

## Label extension



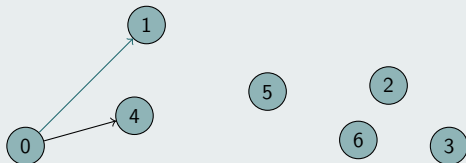
$$L_0 = (C_0 = 0, \mathbf{R}_0 = \mathbf{0}, \{E_0^k\}_{k \in N} = \mathbf{0})$$

- Each label  $L_i$  represents a partial path ending at node  $i$ .

---

<sup>2</sup>Feillet et al. 2004.

## Label extension



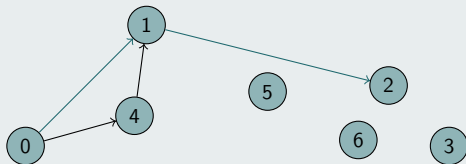
$$L_1 = (C_1, \mathbf{R}_1, \{E_1^k\}_{k \in N})$$

- Each label  $L_i$  represents a partial path ending at node  $i$ .
- $L_i$  keeps track of the consumption of resources along the partial path.

---

<sup>2</sup>Feillet et al. 2004.

## Label extension



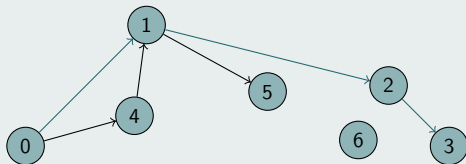
$$L_2 = (C_2, \mathbf{R}_2, \{E_2^k\}_{k \in N})$$

- Each label  $L_i$  represents a partial path ending at node  $i$ .
- $L_i$  keeps track of the consumption of resources along the partial path.
- Complexity depends on number of maintained labels.

---

<sup>2</sup>Feillet et al. 2004.

## Label extension



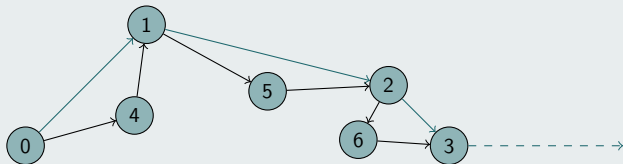
$$L_3 = (C_3, \mathbf{R}_3, \{E_3^k\}_{k \in N})$$

- Each label  $L_i$  represents a partial path ending at node  $i$ .
- $L_i$  keeps track of the consumption of resources along the partial path.
- Complexity depends on number of maintained labels.
- Resources are used for domination and feasibility checks.

---

<sup>2</sup>Feillet et al. 2004.

## Label extension



$$L_3 = (C_3, \mathbf{R}_3, E_3^1, E_3^2, \dots, E_3^n)$$

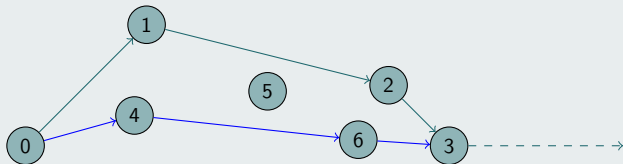
$$L'_3 = (C'_3, \mathbf{R}'_3, E_3^{1'}, E_3^{2'}, \dots, E_3^{n'})$$

- Each label  $L_i$  represents a partial path ending at node  $i$ .
- $L_i$  keeps track of the consumption of resources along the partial path.
- Complexity depends on number of maintained labels.
- Resources are used for domination and feasibility checks.

<sup>2</sup>Feillet et al. 2004.

# Labeling algorithm<sup>2</sup>

## Label extension



$$L_3 = (C_3, \mathbf{R}_3, E_3^1, E_3^2, \dots, E_3^n)$$

$$L_3'' = (C_3'', \mathbf{R}_3'', \cancel{E_3''^1}, \cancel{E_3''^2}, \dots, E_3''^n)$$

- Each label  $L_i$  represents a partial path ending at node  $i$ .
- $L_i$  keeps track of the consumption of resources along the partial path.
- Complexity depends on number of maintained labels.
- Resources are used for domination and feasibility checks.
- Binary resources  $\{E_i^k\}_{k \in N}$  ensure elementarity, but make domination harder.

<sup>2</sup>Feillet et al. 2004.

# Adapting the labeling algorithm to the VRPTWWTC

## VRPTW label structure

$$L_i = (C_i, \tau_i, q_i, \{E_i^k\}_{k \in N})$$

$C_i$  accumulated reduced cost

$\tau_i$  total duration

$q_i$  accumulated vehicle load

$\{E_i^k\}_{k \in N}$  elementarity resources

## VRPTWWTC label structure

$$\lambda_i = (\delta_i, \nu_i, \mu_i, \zeta_i, q_i, \{E_i^k\}_{k \in N})$$

$\delta_i$  sum of dual prices

$\nu_i$  latest feasible start time from the depot

$\mu_i$  earliest feasible service time at  $i$

$\zeta_i$  minimum possible duration of the partial path



# Label Domination Rules

## VRPTW

$$L_i \leq L'_i \Leftrightarrow \begin{cases} C_i \leq C'_i \\ \tau_i \leq \tau'_i \\ q_i \leq q'_i \\ E_i^k \leq E'^k_i, \forall k \in N \end{cases}$$

## VRPTWWTC

$$\lambda_i \leq \lambda'_i \Leftrightarrow \begin{cases} \delta_i + \min\{\nu_i - \nu'_i, 0\} \geq \delta'_i \\ \mu_i \leq \mu'_i \\ \zeta'_i \leq \zeta'_i \\ q_i \leq q'_i \\ E_i^k \leq E'^k_i, \forall k \in N \end{cases}$$

- Bidirectional bounded labeling algorithm
  - Extend labels from source and sink
  - Stop extension when a critical resource is halfway consumed
  - Concatenate forward and backward labels, take care of duplicates
- Labeling algorithm allows insertion of multiple columns in RMP
- Branching on fractional arc flow
  - Problems at child nodes are more balanced

# Table of Contents

- 1 VRP with Time Windows and VRPTW with Waiting Time Costs
- 2 Branch and Price for the VRPTW
- 3 Advanced Labeling Algorithms**
- 4 Branch-and-Price Parametrization
- 5 Computational experiments
- 6 Conclusions

# Decremental State Space Relaxation (DSSR)<sup>3</sup>

- Maintain a set  $\Theta$  of *critical* nodes on which elementarity is enforced.

## DSSR

### DSSR

- 1: Initialize  $\Theta$
- 2: **repeat**
- 3:      $P \leftarrow \text{LABELEXTENSION}(\Theta)$
- 4:      $\Phi \leftarrow \text{MULTIPLEVISITS}(P)$
- 5:      $\Theta \leftarrow \Theta \cup \Phi$
- 6: **until**  $P$  is elementary

- We manipulate the state space in a *global* way.

<sup>3</sup>Boland, Dethridge, and Dumitrescu 2006; Righini and Salani 2008.

## NGRR extension

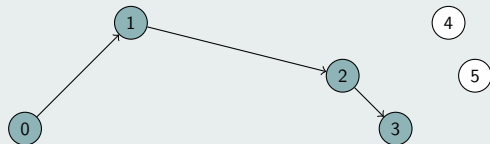
- Define neighbourhoods  $\mathcal{N}_i, \forall i \in N$ .

---

<sup>4</sup>Baldacci et al. 2010.

# ng-route Relaxation (NGRR)<sup>4</sup>

## NGRR extension



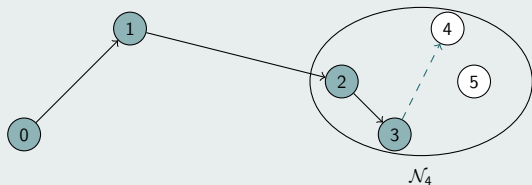
- $\mathbf{E}_3 = \{0, 1, 2, 3\}$

- Define neighbourhoods  $\mathcal{N}_i, \forall i \in N$ .
- $\mathbf{E}_i$  = set of unreachable nodes for path ending at  $i$ .

<sup>4</sup>Baldacci et al. 2010.

# ng-route Relaxation (NGRR)<sup>4</sup>

## NGRR extension

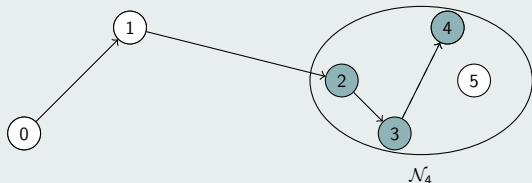


- $\mathbf{E}_3 = \{0, 1, 2, 3\}$
- $j = 4, \mathcal{N}_4 = \{2, 3, 4, 5\}$

- Define neighbourhoods  $\mathcal{N}_i, \forall i \in N$ .
- $\mathbf{E}_i =$  set of unreachable nodes for path ending at  $i$ .
- When extending to  $j$ :  
 $\forall k \in \mathbf{E}_i$ , insert  $k$  in  $\mathbf{E}_j$  only if  $k \in \mathcal{N}_j$ .

<sup>4</sup>Baldacci et al. 2010.

## NGRR extension



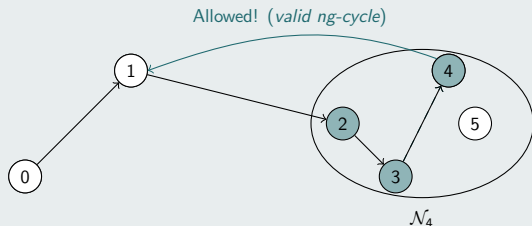
- $\mathbf{E}_3 = \{0, 1, 2, 3\}$
- $j = 4, \mathcal{N}_4 = \{2, 3, 4, 5\}$
- $\mathbf{E}_4 = (\mathbf{E}_3 \cap \mathcal{N}_4) \cup \{4\} = \{2, 3, 4\}$

- Define neighbourhoods  $\mathcal{N}_i, \forall i \in N$ .
- $\mathbf{E}_i =$  set of unreachable nodes for path ending at  $i$ .
- When extending to  $j$ :  
 $\forall k \in \mathbf{E}_i$ , insert  $k$  in  $\mathbf{E}_j$  only if  $k \in \mathcal{N}_j$ .

<sup>4</sup>Baldacci et al. 2010.



## NGRR extension

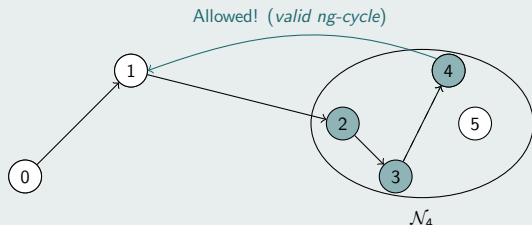


- $\mathbf{E}_3 = \{0, 1, 2, 3\}$
- $j = 4, \mathcal{N}_4 = \{2, 3, 4, 5\}$
- $\mathbf{E}_4 = (\mathbf{E}_3 \cap \mathcal{N}_4) \cup \{4\} = \{2, 3, 4\}$

- Define neighbourhoods  $\mathcal{N}_i, \forall i \in N$ .
- $\mathbf{E}_i$  = set of unreachable nodes for path ending at  $i$ .
- When extending to  $j$ :  
 $\forall k \in \mathbf{E}_i$ , insert  $k$  in  $\mathbf{E}_j$  only if  $k \in \mathcal{N}_j$ .

<sup>4</sup>Baldacci et al. 2010.

## NGRR extension



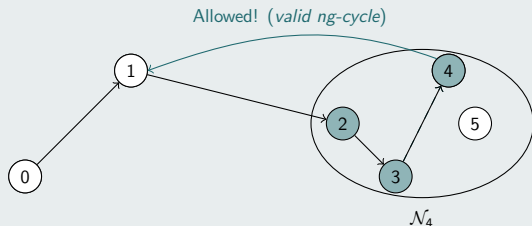
- $\mathbf{E}_3 = \{0, 1, 2, 3\}$
- $j = 4, \mathcal{N}_4 = \{2, 3, 4, 5\}$
- $\mathbf{E}_4 = (\mathbf{E}_3 \cap \mathcal{N}_4) \cup \{4\} = \{2, 3, 4\}$

- Define neighbourhoods  $\mathcal{N}_i, \forall i \in N$ .
- $\mathbf{E}_i$  = set of unreachable nodes for path ending at  $i$ .
- When extending to  $j$ :  
 $\forall k \in \mathbf{E}_i$ , insert  $k$  in  $\mathbf{E}_j$  only if  $k \in \mathcal{N}_j$ .
- Resulting path may **not** be elementary.

<sup>4</sup>Baldacci et al. 2010.

# ng-route Relaxation (NGRR)<sup>4</sup>

## NGRR extension



- $\mathbf{E}_3 = \{0, 1, 2, 3\}$
- $j = 4, \mathcal{N}_4 = \{2, 3, 4, 5\}$
- $\mathbf{E}_4 = (\mathbf{E}_3 \cap \mathcal{N}_4) \cup \{4\} = \{2, 3, 4\}$

- Define neighbourhoods  $\mathcal{N}_i, \forall i \in N$ .
- $\mathbf{E}_i$  = set of unreachable nodes for path ending at  $i$ .
- When extending to  $j$ :  
 $\forall k \in \mathbf{E}_i$ , insert  $k$  in  $\mathbf{E}_j$  only if  $k \in \mathcal{N}_j$ .
- Resulting path may **not** be elementary.
- We manipulate the state space in a *local* way.

<sup>4</sup>Baldacci et al. 2010.

- We can combine NGRR and DSSR in several ways.
- Several hybrid algorithms have been considered in the literature.
- This straightforward hybridization uses both neighbourhoods and the set of critical nodes<sup>5</sup>.

## Global NG-DSSR

---

### NG-DSSR-G

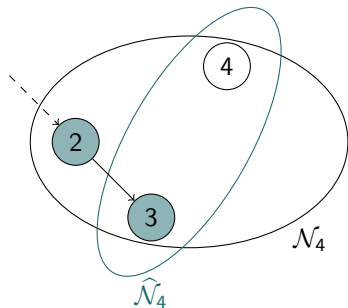
---

- 1: Initialize  $\Theta$ ,  $M_i \forall i \in N$
  - 2: **repeat**
  - 3:    $P \leftarrow \text{LABELEXTENSION}(\Theta, \mathcal{N}_i)$
  - 4:    $\Phi \leftarrow \text{MULTIPLEVISITS}(P, \{\mathcal{N}_i\}_{i \in N})$  // Only nodes in invalid ng-cycles
  - 5:    $\Theta \leftarrow \Theta \cup \Phi$
  - 6: **until**  $P$  is ng-route
- 

<sup>5</sup>Dayarian et al. 2015.

# NGRR and DSSR: Local NG-DSSR

- Define *applied* neighbourhoods  $\hat{\mathcal{N}}_i \subseteq \mathcal{N}_i, \forall i \in N$  to use throughout label extension<sup>6</sup>.
- When best path has invalid cycle  $C$ , update applied neighbourhoods of nodes in  $C$ .



## Local NG-DSSR

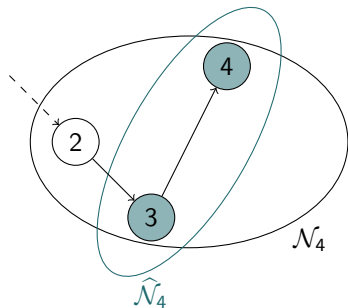
### NG-DSSR-L

- 1: Initialize  $M_i, \hat{\mathcal{N}}_i, \forall i \in N$
- 2: **repeat**
- 3:      $P \leftarrow \text{LABELEXTENSION}(\{\hat{\mathcal{N}}_i\}_{i \in N})$
- 4:      $C \leftarrow \text{INVALIDCYCLE}(P, \{\mathcal{N}_i\}_{i \in N})$
- 5:      $\text{UPDATE}(\{\hat{\mathcal{N}}_i\}_{i \in N}, C)$
- 6: **until**  $P$  is ng-route

<sup>6</sup>Dayarian et al. 2015; Martinelli, Pecin, and Poggi 2014.

# NGRR and DSSR: Local NG-DSSR

- Define *applied* neighbourhoods  $\hat{\mathcal{N}}_i \subseteq \mathcal{N}_i, \forall i \in N$  to use throughout label extension<sup>6</sup>.
- When best path has invalid cycle  $C$ , update applied neighbourhoods of nodes in  $C$ .



## Local NG-DSSR

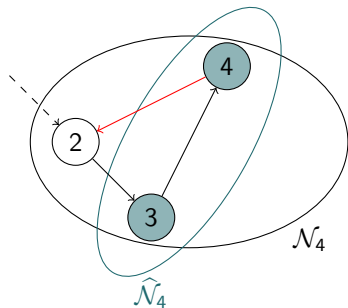
### NG-DSSR-L

- 1: Initialize  $M_i, \hat{\mathcal{N}}_i, \forall i \in N$
- 2: **repeat**
- 3:      $P \leftarrow \text{LABELEXTENSION}(\{\hat{\mathcal{N}}_i\}_{i \in N})$
- 4:      $C \leftarrow \text{INVALIDCYCLE}(P, \{\mathcal{N}_i\}_{i \in N})$
- 5:      $\text{UPDATE}(\{\hat{\mathcal{N}}_i\}_{i \in N}, C)$
- 6: **until**  $P$  is ng-route

<sup>6</sup>Dayarian et al. 2015; Martinelli, Pecin, and Poggi 2014.

# NGRR and DSSR: Local NG-DSSR

- Define *applied* neighbourhoods  $\hat{\mathcal{N}}_i \subseteq \mathcal{N}_i$ ,  $\forall i \in N$  to use throughout label extension<sup>6</sup>.
- When best path has invalid cycle  $C$ , update applied neighbourhoods of nodes in  $C$ .



## Local NG-DSSR

### NG-DSSR-L

- 1: Initialize  $M_i, \hat{\mathcal{N}}_i, \forall i \in N$
- 2: **repeat**
- 3:      $P \leftarrow \text{LABELEXTENSION}(\{\hat{\mathcal{N}}_i\}_{i \in N})$
- 4:      $C \leftarrow \text{INVALIDCYCLE}(P, \{\mathcal{N}_i\}_{i \in N})$
- 5:      $\text{UPDATE}(\{\hat{\mathcal{N}}_i\}_{i \in N}, C)$
- 6: **until**  $P$  is ng-route

<sup>6</sup>Dayarian et al. 2015; Martinelli, Pecin, and Poggi 2014.

- We can derive a different version of DSSR using this local approach<sup>7</sup>.
- Define local critical sets  $\widehat{\Theta}_i, \forall i \in N$ .
- When best path has cycle  $C$ , update critical sets of nodes in  $C$ .

## Local DSSR

### DSSR-L

- 1: Initialize  $\widehat{\Theta}_i, \forall i \in N$
- 2: **repeat**
- 3:      $P \leftarrow \text{LABELEXTENSION}(\{\{\widehat{\Theta}_i\}_i\})$
- 4:      $C \leftarrow \text{CYCLE}(P)$
- 5:      $\text{UPDATE}(\{\{\widehat{\Theta}_i\}_i, C)$
- 6: **until**  $P$  is elementary

<sup>7</sup>Martinelli, Pecin, and Poggi 2014.



# NGRR and DSSR

- Global and Local NG-DSSR output ng-routes.
- We can continue execution with DSSR (DSSR-L) to obtain elementary routes.

## Elementary Global NG-DSSR

### NG-DSSR-G-E

- 1:  $P \leftarrow \text{NG-DSSR-G}()$
- 2: **if**  $P$  is not elementary **then**
- 3:      $P \leftarrow \text{DSSR}(P)$

## Elementary Local NG-DSSR

### NG-DSSR-L-E

- 1:  $P \leftarrow \text{NG-DSSR-L}()$
- 2: **if**  $P$  is not elementary **then**
- 3:      $P \leftarrow \text{DSSR-L}(P)$

# Labeling Algorithms Overview

<b>ng-route algorithms</b>	<b>elementary route algorithms</b>
NGRR	DSSR
NG-DSSR-G	DSSR-L
NG-DSSR-L	NG-DSSR-G-E
	NG-DSSR-L-E

How to rigorously compare these algorithms?

# Table of Contents

- 1 VRP with Time Windows and VRPTW with Waiting Time Costs
- 2 Branch and Price for the VRPTW
- 3 Advanced Labeling Algorithms
- 4 Branch-and-Price Parametrization**
- 5 Computational experiments
- 6 Conclusions

- Critical set initialization:
  - `dssr_init_s`: *none, tca, hca, wtca, whca, mixed*
  - `dssr_init_n`: ]0, 1[
- Critical set update rules:
  - `dssr_path_s`: *all-paths, one-path, in-between*
  - `dssr_path_n`: ]0, 1[
  - `dssr_node_s`: *all-nodes, one-node, in-between*
  - `dssr_node_n`: ]0, 1[

- Neighborhood size `ng_size`: ]0, 1[
- Node metric `ng_type`: *travel-time*, *cycle-risk*, *mixed*
- Coefficient for the mixed metric `ng_mix`: ]0, 1[

# Branch-and-Price Parameters

- Maximum number of generated paths `concat_stop`: ]0, 10000]
- Maximum number of paths inserted in the master problem `n_col`: ]0, 1[
- Tree navigation strategy `tree_nav`: depth-first search, breadth-first search, or best-first search

# Parameters

Parameter	DSSR	NGRR	NG-D.-G	NG-D.-L	DSSR-L	NG-D.-G-E	NG-D.-L-E	Range
tree_trav	×	×	×	×	×	×	×	{breadth, depth, best}
n_conc	×	×	×	×	×	×	×	]0, 10000]
n_col	×	×	×	×	×	×	×	]0, 1]
dssr_init_s	×		×		×	×		{hca, tca, whca, wtca, mix}
dssr_init_n	×		×		×	×		]0, 1[
dssr_path_s	×		×	×	×	×	×	{1_p, in_btw, all_p}
dssr_path_n	×		×	×	×	×	×	]0, 1[
dssr_node_s	×		×			×		{1_n, in_btw, all_n}
dssr_node_n	×		×			×		]0, 1[
ng_type		×	×	×		×	×	{tt, ccr, mix}
ng_size		×	×	×		×	×	]0, 1[
ng_mix		×	×	×		×	×	]0, 1[

Table: Parameters choices

- All parameters except `tree_trav` have a duplicate that controls the same value at the root node of the BB tree

# Table of Contents

- 1 VRP with Time Windows and VRPTW with Waiting Time Costs
- 2 Branch and Price for the VRPTW
- 3 Advanced Labeling Algorithms
- 4 Branch-and-Price Parametrization
- 5 Computational experiments**
- 6 Conclusions



## Tuning:

- Tune the parameters with the `irace` package<sup>8</sup>
- `irace` takes a configurable algorithms and a training instance set and returns a set of parameter configurations
- Tuning is performed for each algorithm and for each problem
- To avoid overtuning, the tuning set is derived from the Gehring & Homberger instances for the VRPTW instead of the Solomon instances
- Set of 6 instances, one per type (clustered, random, random-clustered) and per size (25 and 50 customers)
- Tuning budget of 5000 experiments for each algorithm, time limit  $TL = 3$  hours per experiment

---

<sup>8</sup>López-Ibáñez et al. 2016.

## Measure of performance for configuration $\theta$ on instance $i$

$$t'(i, \theta) = \begin{cases} t(i, \theta) & \text{if } t(i, \theta) < TL \text{ seconds (3 hours),} \\ TL + UB(i, \theta) & \text{if root node solved and } TL \text{ reached,} \\ M & \text{otherwise} \end{cases}$$

### Benchmarking:

- Run the best configuration of each algorithm on the Solomon instances
- Perform Friedman test + post-hoc Wilcoxon signed rank test on the results

## VRPTW

- Friedman's test reports  $p < 2.2 \times 10^{-16}$ , denoting statistically significant difference among the data
- Post-hoc test reports that NG-DSSR-L and NG-DSSR-L-E outperform DSSR, NG-DSSR-G and NG-DSSR-G-E with  $p < 0.01$
- No significant difference between NG-DSSR-L, NG-DSSR-L-E, DSSR-L and NGRR

## VRPTWWTC

- Friedman's test reports again  $p < 2.2 \times 10^{-16}$
- Post-hoc test reports that DSSR-L outperforms DSSR, NGRR, NG-DSSR-G, and NG-DSSR-G-E with a  $p < 1.0 \times 10^{-7}$
- DSSR-L, NG-DSSR-L and NG-DSSR-L-E are statistically equivalent

Table: VRPTW — Elementary algorithms — 3 hour time limit.

Class	DSSR				DSSR-L				NG-DSSR-G-E				NG-DSSR-L-E				
	NI	S	PS	Time Gap (%)	S	PS	Time Gap (%)	S	PS	Time Gap (%)	S	PS	Time Gap (%)	S	PS	Time Gap (%)	
C1-25	9	9		10.23	9		5.27	9		140.3	9		10.03				
R1-25	12	12		1.20	12		1.23	12		1.87	12		1.20				
RC1-25	8	8		5.26	8		3.80	8		18.17	8		4.46				
C1-50	9	8		13.84	9		105.4	8		82.46	9		184.9				
R1-50	12	11	1	435.8	4.59	11	1	193.8	4.47	11	1	1015	4.59	11	1	154.5	3.99
RC1-50	8	2	6	1863	12.01	2	6	1682	12.64	2	6	3442	12.11	2	6	1723	11.0

Table: VRPTW — *ng*-route algorithms — 3 hour time limit.

Class	NGRR					NG-DSSR-G				NG-DSSR-L			
	NI	S	PS	Time	Gap (%)	S	PS	Time	Gap (%)	S	PS	Time	Gap (%)
C1-25	9	9		1.49		9		3.22		9		2.25	
R1-25	12	12		0.95		12		2.02		12		1.14	
RC1-25	8	8		3.22		8		3.49		8		3.91	
C1-50	9	9		40.39		9		491.0		9		55.56	
R1-50	12	11	1	495.1	5.22	10	2	65.67	3.75	11	1	127.6	4.34
RC1-50	8	2	6	2478	12.27	2	6	3963	10.63	2	6	1683	11.8

Table: VRPTWWTC — Elementary algorithms — 3 hour time limit.

Class	DSSR					DSSR-L				NG-DSSR-G-E				NG-DSSR-L-E			
	NI	S	PS	Time	Gap (%)	S	PS	Time	Gap (%)	S	PS	Time	Gap (%)	S	PS	Time	Gap (%)
C1-25	9	5	1	1030	0.28	6	3	874.1	0.20	5	1	1016	0.33	5	3	75.1	0.19
R1-25	12	12		103.7		12		11.7		12		145.7		12		23.2	
RC1-25	8	8		59.4		8		7.91		8		56.5		8		18.8	
C1-50	9	4		167		6		907.2		5		2065		6	1	923.7	0.01
R1-50	12	5	6	2211	1.17	9	3	1342	1.99	5	7	1102	1.24	10	2	2458	1.73
RC1-50	8		6		6.83	1	7	209.7	6.43	1	7	7800	6.63	1	7	1487	6.39

Table: VRPTWWTC — *ng*-route algorithms — 3 hour time limit.

Class	NGRR					NG-DSSR-G				NG-DSSR-L			
	NI	S	PS	Time	Gap (%)	S	PS	Time	Gap (%)	S	PS	Time	Gap (%)
C1-25	9	5	4	238.7	0.27	5	2	1142	0.31	5	4	109.5	0.41
R1-25	12	12		37.9		12		74.8		12		12.9	
RC1-25	8	8		1643		8		158.8		8		29.2	
C1-50	9	6		1754		4		180.0		5	1	211.8	0.02
R1-50	12	7	5	1362	2.12	6	6	2519	1.63	9	3	1893	2.08
RC1-50	8	1	7	9347	6.17	1	7	2175	6.53	1	7	359.7	6.66

- Consider the best four algorithms (DSSR-L, NG-DSSR-L, NG-DSSR-L-E, NGRR), with the same configurations used previously
- We run them on the Solomon instances for 6 hours, on 25, 50, 75 and 100 customers

## VRPTW

- Friedman's test reports no significant difference ( $p = 0.11$ )

## VRPTWWTC

- The Friedman test reports a  $p$ -value  $p = 5.093 \times 10^{-5}$
- Post-hoc reports that NGRR is rejected with  $p$ -value  $p < 0.01$  by the other algorithms

# Benchmarking — Second Round

Table: VRPTW — Benchmarks — 6 hours.

Class	DSSR-L					NG-DSSR-L-E					NGRR					NG-DSSR-L				
	NI	S	PS	R	Time Gap (%)	S	PS	R	Time Gap (%)	S	PS	R	Time Gap (%)	S	PS	R	Time Gap (%)			
C1-50	9	9			105.4	9			184.9	9			40.39	9			55.56			
R1-50	12	11	1		193.8	4.04	11	1	154.5	3.87	11	1	495.1	4.95	11	1	127.6	4.07		
RC1-50	8	2	6		1682	12.22	2	6	1723	10.97	2	6	2478	12.01	2	6	1683	11.12		
C1-75	9	8	1		835.7	3.05	8	1	610.6	3.45	8	1	1545	3.39	8	1	475.4	3.39		
R1-75	12	10	2		3679	2.38	10	2	2079	2.48	9	3	2447	2.95	10	2	3633	2.90		
RC1-75	8	1	5	2	924.5	6.36	2	6	9868	6.79	1	6	0 580.7	6.47	1	7	985.0	6.20		
C1-100	9	9			358.7		9		288.0		9		2063		9		296.5			
R1-100	12	6	4	2	4738	2.01	6	5	1 4108	2.40	4	8	353.3	2.11	6	5	0 4096	1.95		
RC1-100	8		5	3		3.96		5	3		4.97		5	2		6.16		6	1	4.84

# Benchmarking — Second Round

Table: VRPTWWTC — Benchmarks — 6 hours.

Class	DSSR-L					NG-DSSR-L-E					NGRR					NG-DSSR-L					
	NI	S	PS	R	Time Gap (%)	S	PS	R	Time Gap (%)	S	PS	R	Time Gap (%)	S	PS	R	Time Gap (%)				
C1-25	9	7	2	3533	0.32	6	3	3054	0.21	6	3	3465	0.27	7	2	5201	1.49				
R1-25	12	12		13.2		12		23.1		12		33.3		12		13.1					
RC1-25	8	8		11.2		8		24.3		8		1968		8		96.8					
C1-50	9	6	1	1701	0.01	6	1	607.2	0.01	6	2	930.9		6	1	2	926.8	0.02			
R1-50	12	9	3	1528	2.03	10	2	3601	2.06	8	4	1676	2.16	9	3	1898	2.02				
RC1-50	8	2	6	10478	6.72	1	7	1213	6.39	1	7	8058	7.21	1	7	737.8	6.70				
C1-75	9	5	1	3	4274	0.21	5	1	2	1787	0.20	5	4	3614		5	3	2992			
R1-75	12	3	9	54.3	1.35	4	8	4923	1.34	4	8	1986	1.43	4	8	2925	1.47				
RC1-75	8		8		3.12		8		3.03		8		3.50	1	7	17613	3.45				
C1-100	9	5		3	1896		5	3	955.4		5	3	4172		5	4	1702				
R1-100	12	2	2	5	9121	0.74	3	1	6	10726	0.80	2	2	3	7270	0.40	3	1	5	6492	0.80
RC1-100	8		2	6		1.27		2	6		1.72		3	5		1.97		5	2		2.05



# Parameter Configurations Overview — VRPTWWTC

	n_col_root	n_conc_root	n_col	n_conc	tree_nav
DSSR-L					
Best	82%	2820	31%	9247	best-first
Avg	42%	3998	35%	8902	best-first (5)
Min	10%	2764	22%	7308	
Max	81%	8481	63%	9867	
NG-DSSR-L-E					
Best	27%	7910	42%	9845	depth-first
Avg	45%	5949	37%	8688	depth-first (6)
Min	26%	1003	36%	5234	
Max	98%	8320	42%	9923	
NG-DSSR-L					
Best	4%	8752	14%	3079	depth-first
Avg	10%	6900	24%	3540	depth-first (6)
Min	1%	5476	11%	1100	
Max	35%	8752	63%	4519	

Table: BP parameters

# Parameter Configurations Overview — VRPTWWTC

	dssr_init_s_rt	dssr_init_n_rt	dssr_path_s_rt	dssr_path_n_rt
DSSR-L				
Best	none	n/a	in-between	25%
Avg	none (6)		in-between (6)	38%
Min				24%
Max				47%
NG-DSSR-L-E				
Best	n/a	n/a	one-path	n/a
Avg			one-path (6)	
NG-DSSR-L				
Best	n/a	n/a	all-paths	n/a
Avg			all-paths (5)	

Table: DSSR parameters, root

# Parameter Configurations Overview — VRPTWWTC

	dssr_init_s	dssr_init_n	dssr_path_s	dssr_path_n
DSSR-L				
Best	none	n/a	in-between	39%
Avg	none (6)		in-between (6)	57%
Min				38%
Max				80%
NG-DSSR-L-E				
Best	n/a	n/a	in-between	98%
Avg			in-between (6)	81%
Min				72%
Max				97%
NG-DSSR-L				
Best	n/a	n/a	in-between	35%
Avg			in-between (6)	31%
Min				26%
Max				34%

Table: DSSR parameters

# Parameter configurations Overview — VRPTWWTC

	ng_m_root	ng_s_root	ng_m	ng_s
NG-DSSR-L-E				
Best	travel-time	6%	travel-time	23%
Avg	travel-time (5)	9%	travel-time (6)	24%
Min		4%		16%
Max		21%		45%
NG-DSSR-L				
Best	travel-time	17%	travel-time	88%
Avg	travel-time (6)	17%	travel-time (5)	81%
Min		14%		50%
Max		24%		97%

Table: NG parameters

# Table of Contents

- 1 VRP with Time Windows and VRPTW with Waiting Time Costs
- 2 Branch and Price for the VRPTW
- 3 Advanced Labeling Algorithms
- 4 Branch-and-Price Parametrization
- 5 Computational experiments
- 6 Conclusions

- Important to rigorously compare performance-critical routines
- “Local” approach for treating elementarity resources seems the best approach
- It makes sense to parametrize differently the algorithm in the root node
- Best parameter values provided by tuning might be different than the ones suggested in the literature
- Possible future work:
  - Integrate in state-of-the-art branch-and-cut-and-price
  - Develop into matheuristic
  - Adapt to multi-trip extension of the problem

# Thanks!

Thanks for your attention.