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A unified matheuristic for solving multi-constrained traveling salesman problems with profits

Rahma Lahyani · Mahdi Khemakhem ·
Frédéric Semet

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Abstract In this paper, we address a rich Traveling Salesman Problem with Profits encountered in several real-life cases. We propose a unified solution approach based on variable neighborhood search. Our approach combines several removal and insertion routing neighborhoods and efficient constraint checking procedures. The loading problem related to the use of a multi-compartment vehicle is addressed carefully. Two loading neighborhoods based on the solution of mathematical programs are proposed to intensify the search. They interact with the routing neighborhoods as it is commonly done in matheuristics. The performance of the proposed matheuristic is assessed on various instances proposed for the Orienteering Problem and the Orienteering Problem with Time Window including up to 288 customers. The computational results show that the proposed matheuristic is very competitive compared with the state-of-the-art methods. To better evaluate its performance, we generate a new testbed including instances with various attributes. Extensive computational experiments on the new testbed confirm the efficiency of the matheuristic. A sensitivity analysis highlights which components of the matheuristic contribute most to the solution quality.

Keywords · Profitable Tour Problem with Compartments · Matheuristic · Exact Loading Neighborhoods · Approximate Routing Neighborhoods · Orienteering Problem · Orienteering Problem with Time Window

1 Introduction

Routing problems where profits are associated with the visits of customers are extensively studied in the combinatorial optimization literature. Many papers and book chapters discuss these problems, since many industrial applications are modeled according to this general framework (e.g., Laporte and Martello (1990); Gendreau et al (1998a); Fischetti et al (2007); Balas (2007)). Some surveys appeared

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1 over the last decade review variants and applications of these problems (see e.g.,
 2 Feillet et al (2005); Vansteenwegen et al (2011); Archetti et al (2013)).

3
 4 Traveling Salesman Problems (TSP) with Profits are single-vehicle routing
 5 problems with two conflicting objectives. One consists in maximizing the total
 6 collected profit while the other aims to reduce the total route cost. Depending on
 7 the definition of the objective function, three classes of TSP with profits can be
 8 distinguished, Feillet et al (2005). When both criteria are combined linearly in the
 9 objective function, the problem is the so-called Profitable Tour Problem (PTP) in-
 10 troduced by Dell’Amico et al (1995). When the total travel cost is upper-bounded
 11 and the profit is maximized, the problem is referred to as the Orienteering Problem
 12 (OP) introduced by Tsiligirides (1984) or the selective traveling salesman prob-
 13 lem. When the objective is to minimize the travel costs and the profit collected
 14 must exceed a preset lower bound, the problem is called the Prize Collecting TSP
 15 (PCTSP). The PCTSP is originally defined by Balas (1989) by penalizing the un-
 16 visited vertices in the objective function. In this paper, an extended variant of the
 17 PTP including multiple constraints is addressed. The OP and the Orienteering
 18 Problem with Time Windows (OPTW) are considered to assess the efficiency of
 19 the proposed approach.

20
 21 As stated in Lahyani et al (2014), a Rich Vehicle Routing (RVRP) Problem is a
 22 problem reflecting the complexities of a real-life context by combining various chal-
 23 lenges faced daily. In this paper, we are interested in solving a Rich variant of the
 24 PTP with a maximum route duration, referred to as (RPTP). The proposed RPTP
 25 enriches the basic PTP in many ways. It may be considered as a time constrained
 26 capacitated profitable tour problem with multiple products and incompatibility
 27 constraints. Dealing with several complicated constraints encountered in common
 28 practical situations makes this problem more challenging. Particularly, we exam-
 29 ine a variant of the PTP arising when a multi-compartment vehicle is involved.
 30 The use of such vehicles is relevant in several practical situations dealing with
 31 incompatible products, (e.g., to perform selective waste collection (Muyldermans
 32 and Pang (2010)), to transport animals from farms to slaughterhouses, (Oppen
 33 et al (2010)), to distribute various petroleum products to petrol stations, (Brown
 34 and Graves 1981, Cornillier et al (2012)), to deliver dry, refrigerated and frozen
 35 food (Derigs et al (2011)), to collect olive oil (Lahyani et al (2015)). In the RPTP,
 36 the request of a customer is composed of demands for different products. A profit
 37 is associated with the demand for each product. A customer may be satisfied par-
 38 tially by delivering one or more products of its placed request. Since feasible tours
 39 are limited in time and capacity, the vehicle might not visit all the customers. The
 40 vehicle has different compartments with different capacities. A key feature is that
 41 some products are incompatible and must be kept separated during transporta-
 42 tion. There are also incompatibility relations between some products and some
 43 compartments. Last, a time window and a service time are associated with each
 44 customer. Waiting times at the customer site are permitted but penalized in the
 45 objective function. The total cost of a tour is the total profit minus the travel cost
 46 and the cost for the total waiting time.

47 Formally, the RPTP considered can be defined as follows. Let $\mathcal{G} = (\mathcal{V}, \mathcal{E})$
 48 be an undirected complete graph where $\mathcal{V} = \{0, \dots, n\}$ is the vertex set and
 49 $\mathcal{E} = \{(i, j) : i, j \in \mathcal{V}, i \neq j\}$ is the edge set. Feasible tours correspond to cycles
 50 including the depot, vertex 0. Vertices $i \in \mathcal{V}' = \{1, \dots, n\}$ correspond to poten-
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1 tial customers. Let d_{ij} and t_{ij} denote the non-negative travel cost and the travel
2 time associated with edge $(i, j) \in \mathcal{E}$. We set $d_{ij} = \infty$ if the edge $(i, j) \notin \mathcal{E}$. With
3 each customer $i \in \mathcal{V}'$, are associated a hard time window $[e_i, l_i]$, within which
4 the deliveries of i take place, and a service time s_i . In the case of early arrival
5 at customer i , a cost is incurred corresponding to the waiting time until e_i . Time
6 windows are also associated with the depot, and they correspond to the opening
7 hours. There is no service time at the depot. For the sake of simplicity, the service
8 times are included in the travel time. Service times are then disregarded in the
9 remainder of this paper. There is a set $p \in \mathcal{P} = \{1, \dots, P\}$ of products. Each
10 customer $i \in \mathcal{V}'$, can place several orders, each referring to one single product p .
11 We denote by $o_i^p \in \mathcal{O}$ the order placed by customer i for product p . With each
12 order o_i^p we associate a demand q_i^p . A positive integer profit g_i^p is associated with
13 each $q_i^p \neq 0$. There is at least one order for each product type $p \in \mathcal{P}$ and the
14 delivery of any product must not be split. We consider one vehicle which can visit
15 a subset of customers within a given time limit T^{max} . The vehicle has a capacity
16 Q with compartments $w \in \mathcal{W} = \{1, \dots, W\}$. Each compartment w has a capacity
17 Q_w and is equipped with a debit meter. The set $\mathcal{IP} \subseteq \mathcal{P} \times \mathcal{P}$ denotes the in-
18 compatibility relation between products. $(p, q) \in \mathcal{IP}$ means that products p and
19 q must not be carried together in the same compartment. The set $\mathcal{IPC} \subseteq \mathcal{P} \times \mathcal{W}$
20 defines incompatibilities between products and compartments, forbidding product
21 p to be transported in compartment w .
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24 In this paper, we tackle a challenging problem since we address a routing
25 problem with complicated loading restrictions. Only one study devoted to a rout-
26 ing problem with vehicles with compartments considered the loading component
27 according to the general case (Pirkwieser (2012)). The authors propose first-fit,
28 best-fit and best-fit decreasing heuristics as well as a constraint programming al-
29 gorithm to solve the problem of assigning products to compartments considering
30 potential incompatibilities. Previous works (e.g., Muyldermans and Pang (2010);
31 El Fallahi et al (2008)) consider a simple case with two compartments and two
32 products, each being dedicated to one compartment. There is no assignment prob-
33 lem, and the loading problem reduces to knapsack problems. Following Pirkwieser
34 (2012), we denote the loading subproblem as the Compartment Assignment Prob-
35 lem (CAP).
36

37 Considering the literature devoted to vehicle routing problems, some attempts
38 have been made recently to propose unified models and algorithms tackling differ-
39 ent classes of vehicle routing problems (e.g., Pisinger and Ropke (2007); Subrama-
40 nian (2012); Vidal et al (2014)). Some studies describe optimization algorithms for
41 multi-constrained OP with m vehicles, referred to as Team Orienteering Problem,
42 (e.g., Garcia et al (2010); Tricoire et al (2010); Souffriau et al (2013)). However, no
43 previous work has been dedicated to rich variants of TSP with profits. There are
44 few studies dealing with basic extended variants of TSP with profits, e.g., the ca-
45 pacitated PTP (CPTP) (e.g., Archetti et al (2009); Jepsen (2011)), or the OPTW
46 (e.g., Righini and Salani (2006); Tricoire et al (2010); Labadie et al (2011)). In
47 this paper, we present a unified solution approach for a large class of TSP with
48 profits ranging from academic problems to multi-attribute problems with no need
49 for customization. The main contributions of this paper are the followings. We
50 define a multi-constrained TSP with profits which is a generalization of the PTP,
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1 the CPTP, the PTP with time windows, the OP and the OPTW. We model the
 2 CAP with incompatible products. We develop a unified matheuristic combining
 3 routing and loading neighborhoods. The proposed solution approach, referred to
 4 as VNS*, addresses a large set of instances from the OP and the OPTW liter-
 5 ature following a generic parameters tuning. Last, we design a new testbed for
 6 the multi-constrained PTP with compartments, which may be useful for future
 7 multi-compartments routing studies. This paper is organized as follows. Section
 8 2 describes the matheuristic approach. Section 3 presents the detailed issues re-
 9 lated to the constructive heuristic, the routing neighborhoods, the CAP solution
 10 and the route feasibility check procedures. Computational results and an extensive
 11 sensitivity analysis on a large class of problems are reported in Section 4. Section
 12 5 concludes and discusses some future research guidelines.

14 2 Matheuristic approach

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 18 In Cordeau et al (2002), the authors claim that VRP heuristics can be analyzed
 19 according to four attributes: *accuracy*, *speed*, *flexibility* and *simplicity*. Designing
 20 a unified method for RVRPs represents a considerable research challenge which
 21 makes difficult to meet these four criteria simultaneously. The matheuristic pro-
 22 posed in this paper will rather focus on flexibility and simplicity. Most of the VRP
 23 heuristics proposed to solve one variant concentrate rather on accuracy and speed.
 24 To maintain a good compromise between flexibility and simplicity, a special at-
 25 tention must be paid to the main features of the problem and to the properties of
 26 the solution.

27 The multi-attribute PTP is an *NP*-hard combinatorial problem since the OP
 28 is *NP*-hard (Golden et al, 1987). Moreover, Gendreau et al (1998b) outline some
 29 reasons explaining the difficulty of designing high-quality heuristics for the OP.
 30 Part of the trouble lies in the fact that profits associated with customers and the
 31 distances between them are independent and lead to define conflicting objectives.
 32 While it is, usually, difficult to select the customers that are part of the solution,
 33 considering time-windows further complicates the solution process. Therefore, the
 34 design of a simple method providing high-quality solution is quite challenging.

35 In this paper, we propose a matheuristic based on Variable Neighborhood
 36 Search (VNS) which includes exact procedures for the examination of loading
 37 neighborhoods. We denote this method VNS*. Our choice to select the VNS meta-
 38 heuristic (Mladenovic and Hansen, 1997) to solve the RPTP is motivated by its
 39 ability to take into account a wide variety of constraints. VNS proves to be very
 40 efficient for solving complex VRPs (Wen et al, 2011; Schilde et al, 2011). This
 41 success may be explained either by its ability: (i) to escape from local optima
 42 compared with population based metaheuristics; (ii) to exploit unexplored parts
 43 of the solution space by applying different problem specific neighborhoods. The
 44 basic steps of the proposed matheuristic are provided in Algorithm 1.

45 The proposed matheuristic includes two main phases. The first phase corre-
 46 sponds to the constructive stage (Steps 5-7 in Algorithm 1) and consists in building
 47 an initial solution s thanks to an adapted Nearest Neighbor Algorithm (NNA).
 48 NNA aims to insert each order in the current circuit while satisfying the temporal,
 49 capacity and compatibility constraints (see Section 3.1). The second stage (Steps
 50 8-25) consists in applying VNS* to diversify and improve the initial solution. The
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key idea is to exploit systematically the neighborhood structures during the search. Given an initial solution s , VNS* procedure alternates between the perturbation phase and the improvement phase (see Sections 2.1 and 2.2) for a preset number $iter^{max}$ of iterations.

Figure 1 sketches the main steps of VNS*, and illustrates the solution representation. Let \mathcal{L} be the set of customers served by route s and \mathcal{M} be the set of customers removed from s at a given step. The set \mathcal{M} is initially empty. We denote by $\mathcal{U} \subseteq \mathcal{O}$ the set of the orders o_i^p placed by customers $i \in \mathcal{V}' \setminus \mathcal{L}$. When the insertion of an order in s is examined, s may not include all orders o_i^p associated with customer $i \in \mathcal{L}$. However a deletion move removes from the route all delivered orders o_i^p placed by customer i . Since the orders placed by a customer $i \in \mathcal{V}' \setminus \mathcal{L}$ are known and not delivered, we use interchangeably the expression *inserting customers* or *inserting orders* in pool \mathcal{U} in the remainder of this paper.

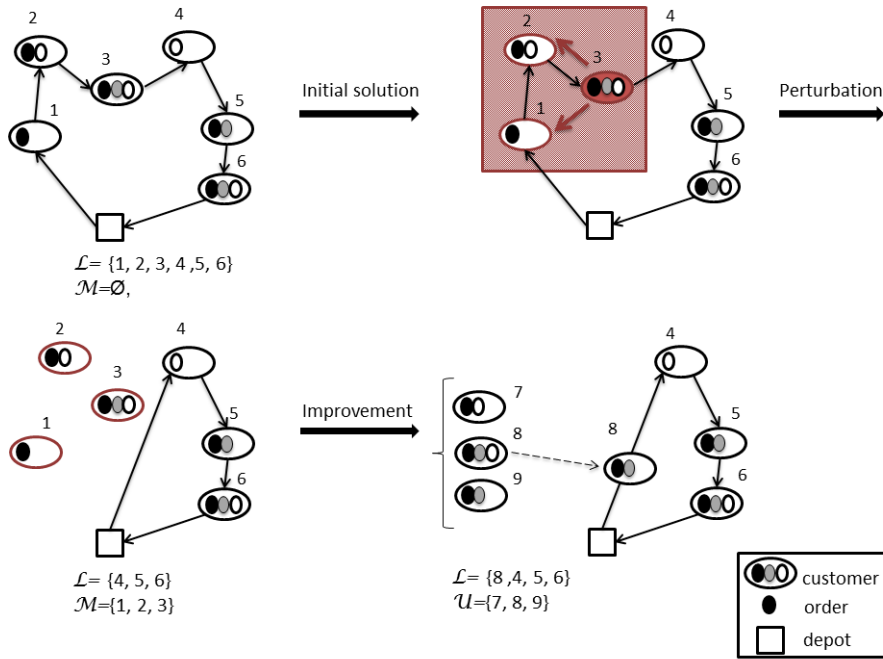


Fig. 1 VNS* main steps

2.1 Perturbation phase

The perturbation phase (Step 13), also known as the shaking phase, aims to diversify the search while maintaining the promising parts of the incumbent solution, without spending too much computational time. We propose to design the perturbation phase as an adapted Large Neighborhood Search (LNS) heuristic (Shaw, 1997, 1998). The perturbation phase of VNS* consists in partially destroying the

Algorithm 1: Variable Neighborhood Search* (VNS*)

```

1  input : (s)/* (obtained after applying the constructive NNA)          */
2  output: (s*)
3
4  1 Let  $s^+$  be an intermediate solution;
5  2  $s^* \leftarrow s$ ;
6  3  $iter \leftarrow 1$ ;
7  4 while  $iter \leq iter^{max}$  do
8      5 if ( $iter \neq 1$ ) then
9          6 |  $s \leftarrow$  new built solution;/* (obtained by the multi-start NNA)          */
10         7 end
11         8  $s^+ \leftarrow s$ ;
12         9 for ( $i \leftarrow 1$  to 4)/* (Select a removal neighborhood  $H_i^-$ )          */ do
13             10 | for ( $j \leftarrow 1$  to 4)/* (Select an insertion neighborhood  $H_j^+$ )          */ do
14                 11 | for ( $k \leftarrow 1$  to  $kd$ )/* (Fix the number of deleted customers)          */ do
15                     12 |  $kc = 2 * kd$ /* (Fix the number of inserted customers)          */
16                     13 | Apply perturbation phase on  $s$ ;
17                     14 | Apply local search heuristic on  $s$ ;
18                     15 | Apply 2_opt local search heuristic on  $s$ ;
19                     16 | if ( $s$  is better than  $s^+$ ) then
20                         17 | goto Step 8 ;
21                     18 | end
22                 19 | end
23             20 | end
24         21 end
25         22 if ( $s^+$  is better than  $s^*$ ) then
26             23 |  $s^* \leftarrow s^+$  ;
27         24 end
28         25 Apply loading based improvement heuristic on  $s^*$ ;
29         26  $iter ++$  ;
30     27 end
31     28 Waiting_Time_Optimization ( $s^*$ );
32     29 return  $s^*$ ;

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current solution without trying to reinsert removed customers again. Rather than using one large neighborhood as in standard LNS, we consider a set of four removal neighborhoods H_i^- , $i \in \{1, \dots, 4\}$: the similarity removal neighborhood, the random removal neighborhood, the worst profit removal neighborhood and the spatio-temporal removal neighborhood (see Section 3.2.1 for more details). Each removal neighborhood eliminates up to kd customers from the current solution s according to a predefined criterion. The perturbation phase is followed by local search procedures aiming to improve the shaken solution gradually.

2.2 Improvement phase

The local search approach iteratively improves the solution obtained at the perturbation phase by moving from neighbors of the current solution to local optima. Two important issues must be addressed when local search heuristics are designed: (i) the quality of the solutions obtained (ii) the complexity of the local search heuristic. An efficient local search heuristic should reach a good balance. The Variable Neighborhood Descent (VND) (Hansen and Mladenovic, 2003) satisfies both criteria and has been applied successfully to many optimization problems. It enables

1 to reach global optima more probably than with a single neighborhood struc-
2 ture. Our adapted VND considers alternatively routing based neighborhoods and
3 loading based neighborhoods. It includes three different local search procedures
4 described in what follows.
5

6
7 *Local search heuristic (Step 14)* : The implemented local search heuristic, denoted
8 for short by (LS), is a modified extension of the *Ruin and Recreate* heuristic
9 introduced by Schrimph et al (2000). It consists in removing randomly one or
10 more customers from the current solution and inserting undelivered orders of pool
11 \mathcal{U} , unlike the Ruin and Recreate procedure which tries to re-insert the removed
12 customers in better positions. The LS is a first improvement heuristic, i.e., the
13 search procedure stops as soon as a solution improving the current objective value
14 is found. We consider four sequential insertion neighborhoods, denoted by H_i^+ ,
15 $i \in \{1, \dots, 4\}$. Since the objective in the RPTP combines the total profit, the
16 total travel costs and the total waiting time costs, the insertion criteria either
17 ensure a good trade-off between two or three of these terms or focus on a single
18 one. Given an insertion neighborhood, orders are considered sequentially to select
19 the best feasible insertion. The selected order is then cost-effectively inserted in
20 the solution. LS steps are parameterized according to the number of customers to
21 remove, kd , the maximum number of customers to insert, kc , and the position in
22 the route from which customer(s) may be removed.
23

24
25 *2-opt Local Search (Step 15)* : This heuristic attempts to reoptimize the solution
26 obtained by the LS heuristic by decreasing the total travel time. First, it removes
27 two arcs from a given route and reconnects the route by inserting two other arcs.
28 When the time window constraints are considered, the orientation of the path
29 may be reversed. The evaluation of the solution feasibility with respect to time
30 window constraints is ensured by an effective time feasibility algorithm. If the new
31 feasible solution is better than the current best solution in terms of total travel
32 time, the procedure is reiterated. The algorithm stops in a local optima when no
33 2-opt exchange is possible. When an improved solution is identified, an attempt
34 to insert new customers from \mathcal{U} , the pool of undelivered orders, according to the
35 current insertion neighborhood H_i^+ . Even if feasible 2-opt exchanges are seldom
36 identified in the presence of time windows, experimental results demonstrate that
37 it is worthy to keep this improvement technique.
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40 *Loading based improvement heuristic (Step 25)* : Determining the loading of prod-
41 ucts for a multi-compartment vehicle while satisfying incompatibilities constraints
42 between products and between products and compartments results in an *NP-hard*
43 packing problem, referred to as the CAP. This vehicle loading problem is a key
44 feature of the RPTP. We propose two exact loading neighborhoods based on the
45 solution of mathematical programs: the Quadratic Multiple Knapsack Problem
46 with Conflicts and the Linear Multiple Knapsack Problem with Conflicts. These
47 neighborhoods, described in Section 3.2.2, aim to reoptimize the loading plan as-
48 sociated with the current routing solution. The first neighborhood explores the
49 search space by swapping products between compartments. The second one deter-
50 mines the optimal loading of the vehicle given \mathcal{L} , the set of customers visited.
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To speed up the solution evaluation, it is crucial to implement efficient feasibility check algorithms with respect to temporal and physical incompatibilities. Savelsbergh (1992) proposed fundamental algorithms for handling time windows in routing problems, later improved versions by Cornillier et al (2009). In this paper, we implemented two algorithms: *TW_Feasibility_Check* and *Waiting_Time_Optimization* based on the algorithms proposed by Cornillier et al (2009). The *TW_Feasibility_Check* is an exact algorithm checking the feasibility of the route with regards to time windows. It is called after each removal or insertion move. The purpose of the *Waiting_Time_Optimization* exact algorithm is to minimize the waiting time in a given solution. This algorithm is called at the end of the search, it postpones the departure time from the depot as much as possible. The capacity and incompatibility constraints are checked through a fast assignment heuristic that we propose to solve the CAP. It is an adapted version of the best-fit heuristic designed for the bin-packing problem. Invoked after each insertion move, it provides feasible assignment of orders while satisfying the loading constraints. Specifically, it first checks the feasibility of a potential order insertion with respect to capacity and incompatibility constraints. Then, it assigns the order to a compartment considering compartments according to their increasing residual capacity.

3 Main features of the matheuristic

3.1 Multi-start constructive heuristic

In 1994, Perttunen (1994) claimed that using initial solutions generated by constructive heuristics outperforms randomly generated initial solutions for TSPs. In this section, we propose a simple and fast NNA able to construct a feasible solution s by inserting orders of \mathcal{U} . Starting from an empty route, the NNA tries to insert all orders o_i^p of customer i , $p \in \mathcal{P} = \{1, \dots, P\}$ in the last position of the route as long as the temporal, capacity and compatibility restrictions are satisfied. The insertion is repeated until no feasible insertion exists. When the insertion of order o_j^p associated with customer j (and profit g_j^p) after order o_i^p associated with customer i is considered, the insertion cost \hat{c}_{ij}^p is computed as expressed in equation (3). g_{crt} , d_{crt} , t_{crt} denote respectively the current total profit, the current total distance and the current total time of the route. d_{ij} corresponds to the distance between customers i and j . $shift_{t_{ij}}^{NNA}$ and $shift_{d_{ij}}^{NNA}$ (see equations (1) and (2)) are the time and distance increases. $w_j = \max\{0, e_j - a_j\}$ is the waiting time in j where a_j corresponds to the vehicle arrival time at customer j .

$$shift_{d_{ij}}^{NNA} = d_{ij} + d_{j0} - d_{i0} \quad (1)$$

$$shift_{t_{ij}}^{NNA} = t_{ij} + w_j + t_{j0} - t_{i0} \quad (2)$$

$$\hat{c}_{ij}^p = \frac{(d_{crt} + shift_{d_{ij}}^{NNA} + t_{crt} + shift_{t_{ij}}^{NNA})}{(g_{crt} + g_j^p)} \quad (3)$$

The NNA repeatedly selects the order having the lowest coefficient \hat{c}_{ij}^p . This criterion promotes orders with high profits and generating low time and distance

1 increases. Such criterion has been experimentally proved to be more efficient than
 2 other criteria focusing either on time, distance or profit. The complexity of this
 3 heuristic is $O(n)$ since only the last position of the current route is considered
 4 when an insertion move is evaluated.

5 Metaheuristics based on local optimization, usually, need some diversification to
 6 escape from local optimality. To achieve diversification, we implement a multi-start
 7 strategy in VNS* which consists in initiating the search $iter^{max}$ times from a new
 8 solution once a region of the solution space has been explored. The first solution is
 9 obtained applying the NNA as described above. For the remaining iterations, the
 10 profits associated with orders and the distance matrix between customers $i, j \in \mathcal{V}'$
 11 are randomized. The randomization is controlled by a parameter σ which varies
 12 between $[1/2, 3/2]$.
 13

14 3.2 Neighborhoods

15
 16 The proposed matheuristic may be seen as an iterative sequence of *Ruin and*
 17 *Recreate* steps since it destroys a part of the solution in the shaking phase and
 18 repairs it by means of the local search procedures. The search may be guided
 19 either for diversification, i.e., examining new regions of the solution space, or for
 20 intensification, i.e., focusing on promising regions. The neighborhoods developed
 21 for the RPTP solution are of two types:
 22
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- 24 – Routing neighborhoods: They modify the sequence and the customers visited in
 25 a given solution. They include four insertion neighborhoods and four removal
 26 neighborhoods. Some neighborhoods are adapted from the VRP literature.
 27 They may require some parameters denoted by Greek letters which will be set
 28 in Section 4.
- 29 – Loading neighborhoods: We propose two loading neighborhoods with different
 30 objectives. In both cases, the best solution in the neighborhood is obtained
 31 through the optimal solution of a mathematical program.
 32

33 The diversity of the proposed neighborhoods allows a good exploration of the
 34 solution space as discussed in Section 4.
 35

36 3.2.1 Routing neighborhoods

37
 38 *Removal neighborhoods* : The first three removal neighborhoods are adapted from
 39 the literature while the last one is new. A pseudo-code outlining the generic removal
 40 method is presented in Algorithm 2. It takes as an input an initial feasible solution
 41 s and returns a partial solution s^* . The removal neighborhoods removes up to kd
 42 customers according to a predefined neighborhood. Let \mathcal{L}_i be the i^{th} customer
 43 of \mathcal{L} . It is noteworthy that removal neighborhoods eliminate all orders associated
 44 with a given customer from a route. The procedure is controlled by the parameter
 45 ψ and the randomization parameters ϕ .
 46

47 *Similarity removal neighborhood* : This removal neighborhood was proposed by
 48 (Shaw, 1997, 1998) and implemented by (Ropke and Pisinger, 2006; Pisinger and
 49 Ropke, 2007; Ribeiro and Laporte, 2012; Demir et al, 2012). The aim of the simi-
 50 larity removal neighborhood is to remove a set of customers that are similar with
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Algorithm 2: Generic removal procedure

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1  input :  $(s, kd, \mathcal{L}, \psi \geq 1)$ 
2  output:  $(s^*)$ 
3  1 Initialize  $\mathcal{M}, \mathcal{M} \leftarrow \emptyset$ ;
4  2 Eliminate randomly a customer  $i$  from  $s$ ;
5  3  $\mathcal{M} = \{i\}$ ;
6  4 while  $(|\mathcal{M}| \leq kd)$  do
7  5   Select randomly a customer  $i$  from  $\mathcal{M}$ ;
8  6   Update  $\mathcal{L}$ ;
9  7   Compute the removal ratio;
10 8   Sort all the customers  $j \in \mathcal{L}$  according to the removal ratio;
11 9   Generate a random number  $\phi \in [0, 1]$ ;
12 10   $j \leftarrow \lfloor \phi^\psi |\mathcal{L}| \rfloor$ ;
13 11  Eliminate randomly  $\mathcal{L}_j$  from  $s$ ;
14 12   $\mathcal{M} = \mathcal{M} \cup \{\mathcal{L}_j\}$ ;
15 13 end
16 14 Remove from  $s$  customers in  $\mathcal{M}$ , let  $s^*$  be the resulting solution;
17 15 return  $s^*$ ;

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respect to a predefined similarity criterion. Removing similar customers promotes the insertion of more customers which may lead to better solutions. We define the criterion $Sim(i, j)$ between two customers i and j as follows:

$$Sim(i, j) = \phi_1 d_{ij} + \phi_2 |b_i - b_j| + \phi_3 |shift_i^g - shift_j^g| \quad (4)$$

This criterion includes three terms. The first term represents the distance d_{ij} between customers i and j . Temporal similarity is expressed through the difference between the departure times from i and j . The third term measures the difference of attractiveness between i and j . $shift_i^g$ denotes the contribution of customer i to s in terms of profit : $shift_i^g = \sum_{p \in \mathcal{P}} g_i^p, \forall o_i^p \notin \mathcal{U}$. ϕ_1, ϕ_2 and ϕ_3 are normalized weights.

The heuristic initially selects a customer i randomly and removes it from the solution s . For the subsequent $kd - 1$ iterations, the heuristic selects customers similar to the removed customer according to $Sim(i, j)$. The similarity between customers increases as the value of the criterion decreases. More precisely, at Step 8 of Algorithm 2 the customers in \mathcal{L} are sorted in increasing order according to $Sim(i, j)$. Then, some randomness is introduced in the selection thanks to the parameter ϕ . For a given value of ϕ , a low value of ψ ($\psi = 1$) corresponds to complete determinism and leads to remove customer j with a low value of $Sim(i, j)$ while the probability of choosing a customer j less similar to customer i increases as the value of ψ increases. The time complexity of the neighborhood exploration in the worst cases is $O(n^2)$. Figure 2 summarizes the main steps of this heuristic when $kd = 4$. The similarity removal procedures selects randomly from the solution s customer 3 and puts it in the pool \mathcal{M} . Then it computes the $Sim(i, j)$ value between customer 3 and all the remaining customers in s . Customers 2, 4 and 5 are considered as similar to customer 3 and are removed from s .

Random removal neighborhood : This neighborhood consists in removing kd customers randomly. It may be seen as a special case of the similarity removal neighborhood with $\phi_1 = \phi_2 = \phi_3 = 0$. The exploration of this neighborhood is implemented in $O(1)$.

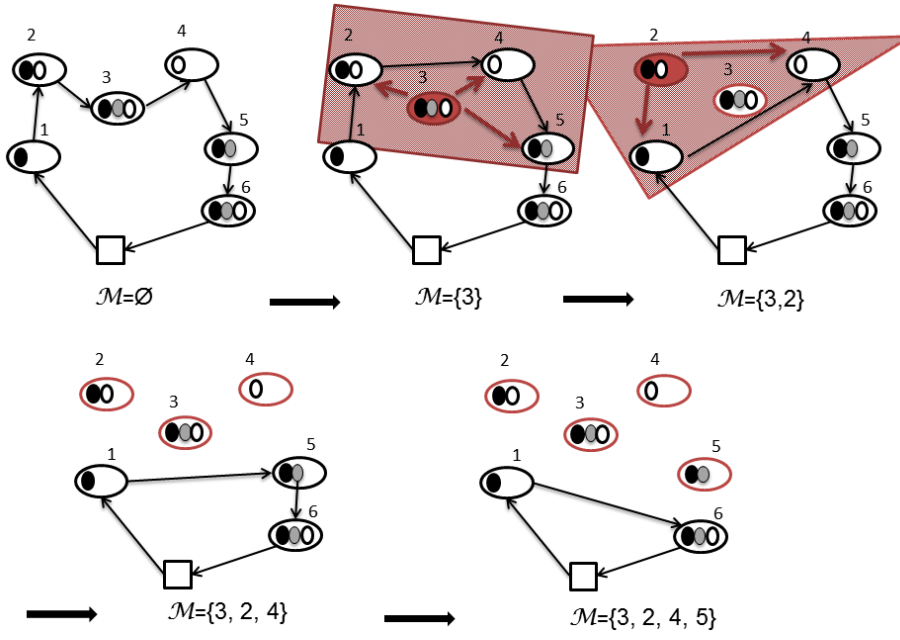


Fig. 2 Removal procedure based on the similarity removal neighborhood

Spatio-temporal removal neighborhood : This neighborhood is another adaptation of the removal neighborhood proposed by (Shaw, 1997, 1998). It aims to remove customers similar in terms of distance and time. It differs from the similarity removal neighborhood by its removal criterion. The spatio-temporal ratio was proposed by Prescott-Gagnon et al (2009) and is defined by equation (5).

$$ST_{ij} = \frac{1}{\left(\frac{d_{ij}}{d_i^{max}} + \frac{1}{T_{ij}^{ST} + T_{j_i}^{ST}}\right)} \quad (5)$$

We set $d_i^{max} = \max_{j \in s} \{d_{ij}\}$, $i \in s$. If customer i is visited immediately before customer j , T_{ij}^{ST} measures the proximity of time windows between i and j and is equal to $\max\{1, \min\{l_j, l_i + t_{ij}\} - \max\{a_j, a_i + t_{ij}\}\}$ (Gendreau et al, 1995). This neighborhood is explored according to the procedure described in Algorithm 2. The customers served by the current route are sorted in decreasing order with respect to ST_{ij} value. The larger ST_{ij} is, the closer are customers i and j . The heuristic removes customer $j^* = \operatorname{argmax}_{j \in s} \{ST_{ij}\}$. The exploration of the spatio-temporal removal neighborhood is implemented in $O(n^2)$ in the worst case.

Worst profit removal neighborhood : The worst profit removal neighborhood aims to remove the less profitable customers. The idea is to select customers that do not contribute enough to the total solution profit. First, customers $i \in \mathcal{L}$ are sorted in increasing order of the total profit of delivered orders $shift_i^g$. Then, kd customers are removed according to this order with some randomization as explained in Algorithm 2. Note that the procedure described in Algorithm 2 is slightly modified since Step 2 is useless. This heuristic is implemented in $O(n)$.

Insertion neighborhoods : Four insertion neighborhoods are used to improve the current solution. The first two neighborhoods are adapted neighborhoods proposed in the OPTW literature, whereas the last two are new ones. As a general rule, the neighborhood exploration consists in determining the best insertion among orders $o_i^p \in \mathcal{U}$ according to a predefined insertion ratio. Thus, kc orders at most are inserted in the solution. The orders placed by a given customer are served in sequence, i.e. during a single visit to the customer. Such sequences are enforced by defining null distances and times between these orders. In addition, the insertion of orders of partially served customers would be favored by the second loading neighborhood. In each insertion neighborhood, the feasibility of an insertion move is checked before it is implemented. Since the checking feasibility algorithms have different time complexities, they are invoked according to the increasing order of their complexities. The worst case time complexity of the exploration of the four neighborhoods is in $O(n^2)$. The generic pseudo-code is provided in Algorithm 3.

Algorithm 3: Generic insertion procedure

```

input : (s, kc)
output: (s*)
1 while (kc ≥ 0) do
2   for (i ← 1 to |U|) do
3     if (the compatibility and capacity constraints are satisfied) then
4       for (j ← 1 to |L|) do
5         if (ei + tij ≤ lj and tcrt + tij ≤ Tmax) then
6           Compute the insertion ratio;
7           Memorize and update the best position best_pos;
8           i* ← i;
9         end
10      end
11    end
12  end
13  Insert i* at best_pos; /* (Best insertion) */
14  if (the temporal feasibility of s* is maintained) then
15    | Update s*;
16  else
17    | remove i* from s*;
18  end
19  kc − −;
20 end
21 return s*;

```

Profit-time insertion neighborhood : This insertion neighborhood is adapted from a neighborhood described in the constructive heuristic proposed by Labadie et al (2011) for the single-product OPTW. It consists in inserting new orders while the feasibility of capacity, temporal and incompatibilities constraints are satisfied. Giving a current route s , the heuristic examines all feasible insertions of order o_i^p in s and, the position leading to the best compromise between profit and time increase is selected. More precisely, the insertion of order o_i^p in route s between orders o_j^p and o_{j+1}^p results in a new route \bar{s} . The route time increase can be computed as $shift_i^t = t_{ji} + w_i^s + t_{i,j+1} + w_{j+1}^{\bar{s}} - t_{j,j+1} - w_{j+1}^s$ where $w_{j+1}^{\bar{s}}$ corresponds to the

waiting time incurred at customer $j + 1$ in route \bar{s} . Then, the profit-time insertion criterion for order o_i^p is the ratio between the associated profit and the route time increase : $\frac{g_i^p}{shift_i^t}$. We select the undelivered order with the best ratio. More complex ratios, including terms related to the number of customers which can be reached from a given customer, were considered but preliminary experiments did not demonstrate any improvement in the solution quality.

Availability insertion neighborhood : Vansteenwegen et al (2009b) proposed a neighborhood for solving the Team OPTW (TOPTW) based on the following insertion criterion: $\frac{(g_i^p)^2}{shift_i^t}$. Preliminary results showed that this criterion is of little interest for the RPTP since the solution quality depends on other attributes. We extend this insertion criterion by considering the time, travel cost and capacity attributes. Let $shift_i^d$ denotes the travel cost increase if order o_i^p is inserted. Ratios are computed to measure the increase for each attribute on the current route with respect to the available quantity. The insertion criterion is computed according to the expression (6). The best insertion corresponds to the order with the highest value.

$$\frac{(g_i^p)^2}{\frac{shift_i^t}{availableTime} + \frac{q_i^p}{availableCapacity} + \frac{shift_i^d}{availableDistance}} \quad (6)$$

Cost-profit insertion neighborhood : This neighborhood select orders with the best compromises between the cost and the time increases and the profit. For $o_i^p \in \mathcal{U}$, the order associated with the lowest value of the following ratio is selected : $\frac{shift_i^t + shift_i^d}{g_i^p}$.

Best profit insertion neighborhood : This neighborhood focuses on a central attribute in the RPTP objective function which is the profit. It selects orders with the highest profits while satisfying the route feasibility and attempts to insert them in the current solution at the first feasible positions.

3.2.2 Loading neighborhoods

Quadratic Multiple Knapsack Problem with Conflicts : This neighborhood aims to rearrange the loading of the vehicle to maximize the empty space while maintaining the route sequence unchanged, (see Figure 3). We model this problem as a Quadratic Multiple Knapsack Problem with incompatibility constraints between products and products and compartments. This problem is *NP*-hard, (Golumbic., 2004). Let $\mathcal{O}^s \subseteq \mathcal{O}$ be the set of orders delivered by route s . To simplify the notation, we refer to order o_i^p served by route s as order o . With each order o , is associated a customer $i \in \mathcal{L}$, a quantity q_o and a product $p_o \in \mathcal{P}$. Binary variables x_{ow} indicate whether or not order o is loaded in compartment w . The problem considered is:

$$\max \sum_{w \in \mathcal{W}} (Q^w - \sum_{o \in \mathcal{O}^s} x_{ow} q_o)^2 \quad (7)$$

subject to

$$\sum_{o \in \mathcal{O}^s} x_{ow} q_o \leq Q^w \quad w \in \mathcal{W} \quad (8)$$

$$\sum_{w \in \mathcal{W}} x_{ow} = 1 \quad o \in \mathcal{O}^s \quad (9)$$

$$x_{ow} + x_{kw} \leq 1 \quad o \in \mathcal{O}^s, k \in \mathcal{O}^s, w \in \mathcal{W}, p \in \mathcal{P}, q \in \mathcal{P}, \\ (p_o, q_k) \in \mathcal{IPC} \quad (10)$$

$$x_{ow} = 0 \quad o \in \mathcal{O}^s, w \in \mathcal{W}, (p_o, w) \in \mathcal{IPC} \quad (11)$$

$$x_{ow} \in \{0, 1\} \quad o \in \mathcal{O}^s, w \in \mathcal{W}. \quad (12)$$

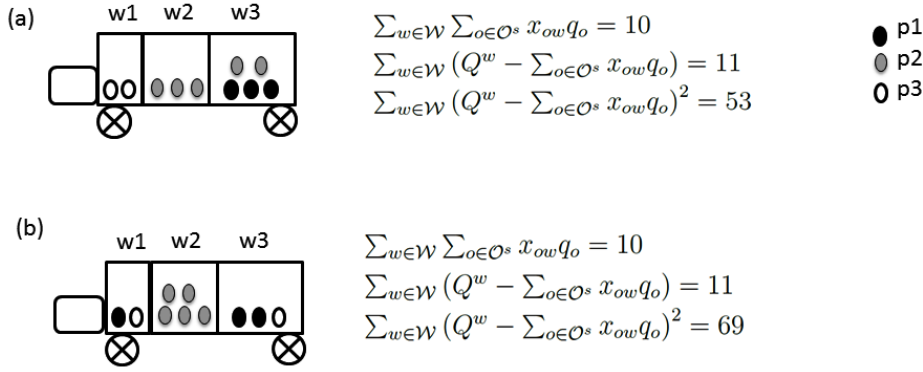


Fig. 3 Example of solution of the Quadratic Multiple Knapsack Problem with Conflicts. Suppose $\mathcal{P}=\{p1, p2, p3\}$, $\mathcal{O}^s=\{1, \dots, 10\}$, $q_o=1 \forall o \in \mathcal{O}^s$, $\mathcal{W}=\{w1, w2, w3\}$, $Q^{w1}=3$, $Q^{w2}=7$, $Q^{w3}=11$, $\mathcal{IPC}=\{(p2, p3)\}$ and $\mathcal{IPC}=\{(1, w2, p1)\}$. Figure (a) corresponds to the loading of the current solution s . Figure (b) corresponds to the solution of the associated Quadratic Knapsack Problem with Conflicts.

Defining a suitable objective function in any neighborhood search is a critical factor. In this case, the maximization of the total residual compartment capacity is useless since the objective value is equal to the total residual capacity of the initial loading (see the example described in Figure 3). In this neighborhood, the objective function focus rather on loading used compartments optimally to keep unused the remaining compartments. To do so, the proposed objective function (7) consists in maximizing the sum of the squares of the residual compartment capacities. Constraints (8) ensure that compartment capacities are respected. Constraints (9) impose that each order $o \in \mathcal{O}^s$ is assigned to exactly one compartment $w \in \mathcal{W}$. Constraints (10)–(11) express the incompatibility conditions between products and between products and compartments. This model is solved thanks to the commercial solver IBM CPLEX 12.5.

Multiple Knapsack Problem with Conflicts : This second loading neighborhood aims to determine the optimal loading of the vehicle according to the total profit

given \mathcal{L} , the set of visited customers. This problem is modeled as a Multiple Knapsack Problem with incompatibility constraints between products and products and compartments. This problem is also known as the disjunctively constrained Knapsack Problem (Pfersch. and Schauer., 2009) and is *NP*-hard. Let $\bar{\mathcal{O}}$ be the set of orders \bar{o}_i^p placed by customers $i \in \mathcal{L}$. For sake of simplicity, we refer to \bar{o}_i^p by \bar{o} with which is associated a product $p_{\bar{o}} \in \mathcal{P}$, a customer $i \in \mathcal{L}$, a quantity $q_{\bar{o}}$ and a profit $g_{\bar{o}}$. The binary variable $y_{\bar{o}w}$ is equal to one if order \bar{o} is loaded in compartment w . The loading neighborhood is explored by solving the following integer linear program:

$$\max \sum_{w \in \mathcal{W}} \sum_{\bar{o} \in \bar{\mathcal{O}}} y_{\bar{o}w} g_{\bar{o}} \quad (13)$$

subject to

$$\sum_{\bar{o} \in \bar{\mathcal{O}}} q_{\bar{o}} y_{\bar{o}w} \leq Q^w \quad w \in \mathcal{W} \quad (14)$$

$$\sum_{w \in \mathcal{W}} y_{\bar{o}w} \leq 1 \quad \bar{o} \in \bar{\mathcal{O}} \quad (15)$$

$$y_{\bar{o}w} + y_{kw} \leq 1 \quad \bar{o} \in \bar{\mathcal{O}}, k \in \bar{\mathcal{O}}, w \in \mathcal{W}, p \in \mathcal{P}, q \in \mathcal{P}, (p_{\bar{o}}, q_k) \in \mathcal{IP} \quad (16)$$

$$y_{\bar{o}w} = 0 \quad \bar{o} \in \bar{\mathcal{O}}, w \in \mathcal{W}, (p_{\bar{o}}, w) \in \mathcal{IPC} \quad (17)$$

$$y_{\bar{o}w} \in \{0, 1\} \quad \bar{o} \in \bar{\mathcal{O}}, w \in \mathcal{W}. \quad (18)$$

The objective (13) maximizes the total collected profit whereas constraints (14)-(18) can be interpreted as constraints (8)-(12). This model is solved using the commercial integer programming solver IBM CPLEX 12.5 and the performance on small and large instances is discussed in Section 4.3.

4 Computational experiments

To assess the efficiency of the proposed matheuristic, we report experimental results on problems related to the RPTP. This section is divided into three main subsections. In Section 4.1, we report results obtained by applying the proposed matheuristic on OP instances. In Section 4.2, computational experiments are conducted on the OPTW, a more difficult RPTP. Since the loading neighborhoods are not relevant for the OP and OPTW instances, we generate new instances under three real-life scenarios to evaluate VNS* better. Extensive computational experiments and a sensitivity analysis for the RPTP demonstrate the contribution of the main components of the matheuristic to the solution quality.

The matheuristic was coded in *C* and ran on an Intel Quad Core with 2.66 GHz and 4 GB Ram. Results are summarized in Tables 1-5 and 7-9. In these tables, results are provided by instance class and average statistics over the 5 runs are reported for each instance class. Columns headed *Class* identify the instance class, columns headed *Gap%* report the percentage gap to the best known value solution and columns headed *Time(s)* give the computational time in seconds for each instance class.

Preliminary experiments were carried out on sample instances to determine the best parameter setting with respect to speed and efficiency. $iter^{max}$, the maximum number of VNS* iterations, is fixed to 20. The maximum number of deleted

customers in the shaking phase is $kd = 2$. The local search procedures try to insert new customers while $kc \leq 2 * kd$. For the routing neighborhoods, we use the parameter setting determined in (Ropke and Pisinger, 2006), $(\phi_1, \phi_2, \phi_3) = (9, 3, 2)$ and (Prescott-Gagnon et al, 2009), $\psi = 35$. Preliminary experiments also revealed that the performance of VNS* is improved when $iter^{max}$ or kd are increased. Since this improvement is at the expense of increased computational times, we do not consider such settings. We keep the same parameter values for the whole testbed to demonstrate that the performance of the proposed metaheuristic is not subject to any customization, as in Vidal et al (2014).

4.1 OP instances

Tsiligirides (1984) propose 3 sets of instances (1_p21, 1_p32 and 1_p33) for the OP, which include 18, 11 and 20 instances respectively. The number of customers ranges from 21 to 33. A second testbed with larger instances was generated by Chao et al (1996). It includes 2 sets of instances (1_p64 and 1_p66) with 14 and 26 instances including 64 and 66 customers respectively. We compare the values obtained by VNS* with the optimum values published by Tsiligirides (1984) and the best known (BK) provided by Chao et al (1996). Moreover, we compare the efficiency of VNS* with those of 5 methods:

- A five steps heuristic (CGW) by Chao et al (1996)
- An Ant Colony Optimization algorithm with 20 iterations (ACO_{20}^t) by Soufriaoui et al (2008) (best of 3 runs),
- A deterministic Guided Local Search (GLS) by Vansteenwegen et al (2009a),
- A Pareto Ant Colony Optimization (P-ACO) and a Pareto Variable Neighborhood Search (P-VNS) by Schilde et al (2009) (best of 10 runs),
- a GRASP based algorithm with path relinking (GRASP) proposed by Campos et al (2013) (best of 10 runs).

Tables 1 and 2 summarize the computational results on both instances sets. Columns headed *Gap%* in Table 1 and Table 2 give the average percentage gaps to the optimal or BK values. Note that for the three instances sets generated by Tsiligirides (1984), both methods described by Schilde et al (2009) find the optimal values but computational times are not reported. Table 1 shows that VNS* outperforms the previously proposed methods by providing the optimal values in less than one second, 0.67 seconds on average. GLS appears to be the fastest method on average on the three classes of instances (0.44 seconds) but provides worst results with an average deviation equal to 1.74%. In Table 2, VNS* finds the best deviation gap for the set 1_p64 in 4.64 seconds. The CGW identifies solutions with the same deviation gap but requires longer computation times. On the second set of instances, VNS* achieves only slightly worse results with an average deviation gap equal to 0.08% compared with the best deviation gap (0.06%) obtained by P-ACO.

According to Dongarra (2013), computers used for VNS* and four methods considered have similar performance (similar enough to compare absolute run times). The exception is the machine used to run the GLS heuristic, which is two times slower. Note that Schilde et al (2009) and Campos et al (2013) report only running times elapsed to identify the BK values for Chao et al (1996) instances.

<i>Class</i>	<i>Gap%</i>			<i>Time(s)</i>		
	<i>GLS</i>	<i>ACO₂₀^t</i>	<i>VNS*</i>	<i>GLS</i>	<i>ACO₂₀^t</i>	<i>VNS*</i>
1.p21	1.34	4.78	0.00	0.25	-	0.33
1.p32	3.28	1.80	0.00	0.52	-	0.70
1.p33	0.60	1.79	0.00	0.55	-	0.98

Table 1: Comparison of VNS* with state-of-the-art methods on instances proposed by Tsiligirides (1984)

<i>Class</i>	<i>Gap%</i>						<i>Time(s)</i>					
	<i>CGW</i>	<i>GLS</i>	<i>P.ACO</i>	<i>P.VNS</i>	<i>GRASP</i>	<i>VNS*</i>	<i>CGW</i>	<i>GLS</i>	<i>P.ACO</i>	<i>P.VNS</i>	<i>GRASP</i>	<i>VNS*</i>
1.p64	0.07	1.09	0.13	0.17	0.14	0.07	177.04	2.18	1.97	2.56	0.08	4.64
1.p66	0.43	1.31	0.00	0.13	0.00	0.10	158.65	2.26	0.22	1.18	0.07	4.94

Table 2: Comparison of VNS* with state-of-the-art methods on instances proposed by Chao et al (1996)

4.2 OPTW instances

The OPTW is a simplified version of the RPTP where the vehicle has only one compartment w and the demand for a unique product p is known for each customer i . The OPTW has received significant attention in the literature, and a large set of instances was proposed. The instances were obtained from the data sets generated by Solomon (1987) for the VRPTW and from the data sets of Cordeau et al (1997) for the periodic MDVRPTW. Based on the Solomon instances, Righini and Salani (2006) generated 58 instances for the OPTW by considering 50 and 100 customers (c-50, r-50, rc-50, c-100, r-100, rc-100). They derived a second set of 10 instances based on Cordeau data sets (pr01-pr10). Righini and Salani (2006, 2009) solved the derived sets of the OPTW to optimality thanks to a dynamic programming approach. Montemanni and Gambardella (2009) proposed an Ant Colony System (ACS) and added 2 data sets by considering 27 Solomon instances with 100 customers (c2-100, r2-100, rc2-100) and 10 additional Cordeau instances (pr11-pr20). The Solomon instances (c2-100, r2-100, rc2-100) as well as the Cordeau instances are characterized by wide time windows and are known to be hard to solve to optimality (Righini and Salani, 2006; Labadie et al, 2011). Most approximate algorithms failed to obtain optimal solutions in a reasonable time on these instances. In total, 105 instances for the OPTW divided into 11 classes are available. The number of customers for Cordeau data sets ranges from 48 to 288 while the Solomon instances contain 50 or 100 customers. The demand of each customer in each instance represents the associated profit. The maximum route duration T^{max} is equal to the closing time of the starting point. These test instances can be downloaded from <http://www.mech.kuleuven.be/en/cib/op>.

The performance of the proposed matheuristic is compared with those of the ACS algorithm developed by Montemanni and Gambardella (2009), and those of the 5 following heuristics. Vansteenwegen et al (2009b) proposed a fast Iterative Local Search (ILS) based on a multi-start strategy to solve the OPTW and the

TOPTW instances. Tricoire et al (2010) designed a VNS to deal with instances of the multi-period orienteering problem with multiple time windows, the OPTW and the TOPTW. A GRASP hybridized with an evolutionary local search algorithm was proposed in Labadie et al (2011). Recently, Labadie et al (2012) developed an effective Granular VNS (GVNS). To compare the performance of the GVNS to the ILS fairly, the authors report the detailed results of a fast version of the GVNS which terminates once the solution value of the ILS is retrieved. Lin and Yu (2012) propose a fast and a slow version of an algorithm based on Simulated Annealing ((FSA) and (SSA)). The SSA outperforms the FSA due to a stopping criterion based on the number of iterations without improvement of the best encountered solution. The SSA improves the BK solutions for 4 instances: rc2-104, pr11, pr17 and pr18. In the remainder of this paper, we compute average percentage gaps for ACS, ILS, VNS, GRASP and GVNS taking into consideration these new BK values.

In this paper, the Euclidean distances for all the instances are rounded down to the second decimal as in (Righini and Salani, 2009; Montemanni and Gambardella, 2009; Labadie et al, 2011, 2012). It is worth mentioning that for the remaining methods distances are rounded down to the second digit for Cordeau instances and to the first digit for Solomon instances.

For a fair comparison, we compare the computers on which computational results were conducted (Dongarra, 2013). The performance of our computer is equivalent to the computers used by Vansteenwegen et al (2009b) and Lin and Yu (2012). For the other methods, our processor is approximately two times faster. It should be noted that ILS and SSA are deterministic algorithms and were run only once. ACS, GRASP and GVNS were executed 5 times while the results reported for VNS were obtained with 10 runs. The comparison with previous methods is provided in Tables 3-5.

Since a large variance of computational time can be observed on Solomon instances, we divide methods into slow algorithms: ACS and VNS, (see Table 3) and fast algorithms: ILS, GRASP, GVNS and SSA (see Table 4). In Table 3, we report results obtained with VNS* when we limit the CPU time to 120 and 300 seconds. In Table 4, the stopping criteria for VNS* is either $iter^{max}$ fixed to 20 or the CPU time limited to 20 seconds. Results for Cordeau instances are summarized in Table 5. Then, the computational results for VNS* are those obtained with a CPU time limit equal to 120 or 300 seconds.

As a rule, the efficiency of VNS* increases with running time. After 120 seconds of computation time, VNS* provides better average solution values than the ACS on 8 out of 9 classes. After 300 seconds, VNS* and VNS provide similar results for the different instances classes. On average, Tricoire et al (2010) report a deviation gap to BK values equal to 0.33% in 318 seconds while VNS* obtain 0.38% in 300 seconds.

When the stopping criteria is a preset number of iterations, VNS* leads to near-optimal solutions with a little computational effort. The average deviation gap to the BK solutions ranges from 0% to 2.77% over all instance classes with an average computation time equal to 7.86 seconds. VNS* outperforms GVNS in terms of solution quality and provides average deviation gap similar to GRASP (0.88% vs. 0.73% respectively). For the instances classes with 50 and 100 customers, the SSA provides slightly lower average deviation gaps than VNS* at the expense of larger computational times. Computation times indicate that ILS is certainly the fastest

<i>Class</i>	<i>Gap%</i>		<i>Time(s)</i>		
	<i>ACS</i> (3600s)	<i>VNS</i>	<i>VNS*</i> (120s)	<i>VNS*</i> (300s)	<i>VNS</i>
c-50	0.00	0.00	0.00	0.00	53.63
r-50	0.00	0.00	0.33	0.33	24.18
rc-50	0.00	0.19	0.00	0.00	31.93
c-100	0.00	0.11	0.00	0.00	98.39
r-100	0.24	0.05	0.06	0.05	89.10
rc-100	0.00	0.04	0.00	0.00	65.21
c2-100	0.58	0.21	0.42	0.33	560.17
r2-100	3.16	1.05	2.10	1.53	1065.82
rc2-100	2.04	1.35	1.61	1.23	869.41

Table 3: Average results of the slow methods on Solomon instances

method, but with the worst average gap (1.93%). This is not surprising since ILS is a deterministic algorithm designed to reach good quality solution very quickly.

Considering the first seven instance classes in Table 4, VNS* achieves better results when the stopping criterion is the CPU time limit (20 seconds) than the number of iterations. For the instances classes (r2-100 and rc2-100) known to be very challenging, VNS* is able to provide good quality solution with an average gap equal to 3.05% at most. This leads us to conclude that VNS* is competitive with respect to the state-of-the-art methods on the Solomon instances.

On the Cordeau data sets, VNS* is not as efficient as on the Solomon instances. After 120 seconds and 300 seconds of computation time, the average gaps to BK solutions on (pr01-pr10) and (pr11-pr20) are 4% and 3.06% respectively. VNS* outperforms ILS (6.91%) and ACS (6.02%) with average computational times of 1.86 seconds and 3600 seconds respectively. SSA provides the best solution values on average and finds new BK solutions for three of the Cordeau instances: pr11, pr17 and pr18. For the state-of-the-art methods, the average gap from BK solutions ranges from 0.97% to 10.84%. Due to their characteristics (large TW, large time duration per route), Cordeau instances require much more diversification than intensification. Therefore, to assess the efficiency of the proposed matheuristic on more difficult instances, we propose a slightly modified version of the VNS*. This method, VNS*C, explores the solution space more effectively. It consists in increasing the number of deleted customers kd to $\frac{\#Cust}{3}$ in each iteration and by reducing $iter^{max}$ to 5. The average deviation gap decreases significantly. After 300 seconds of running time, VNS*C is as efficient as SSA: 0.99% and 2.96% versus 0.97% and 3.25% in 112.21 seconds and 162.40 seconds respectively. In addition, it is worth mentioning that VNS* improves the BK solution for instance pr11 while VNS*C improves the BK solution for instance pr13.

Altogether, the performance of the unified matheuristic is very promising. VNS* is able to compete with the current state-of-the-art methods. It provides optimal or BK solutions for slightly longer running times. Note that some procedures are invoked even though they are useless. Indeed, the code was not modified to solve OP and OPTW instances. This represents the cost to pay when the method implemented is able to solve a wider range of multi-constrained problems.

Class	Gap%		Time(s)					Time(s)				
	ILS	GRASP	GVNS	SSA	VNS* (20 iter)	VNS* (20s)	ILS	GRASP	GVNS	SSA	VNS* (20 iter)	
c-50	0.33	0.00	-	-	0.00	0.00	0.27	7.01	-	-	0.88	
r-50	0.63	0.47	-	-	0.33	0.33	0.20	0.93	-	-	0.80	
rc-50	2.21	1.11	-	-	0.10	0.00	0.18	0.91	-	-	0.65	
c-100	1.11	0.00	1.22	0.00	0.49	0.00	0.33	22.59	166.46	21.07	1.88	
r-100	1.90	0.22	2.68	0.11	0.25	0.09	0.19	3.51	29.43	23.34	2.75	
rc-100	2.92	0.40	3.51	0.00	0.19	0.00	0.23	1.99	9.80	22.19	2.03	
c2-100	2.28	0.61	1.11	0.13	1.16	0.85	1.71	32.18	192.40	37.49	11.28	
r2-100	2.89	1.61	3.37	1.29	2.77	3.05	1.66	11.18	33.82	45.83	29.46	
rc2-100	3.43	2.20	3.96	0.96	2.65	2.60	1.63	8.21	16.01	50.25	21.05	

Table 4: Average results of the fast methods on Solomon instances

Class	Gap%		Time(s)							
	ILS	ACS (3600s)	VNS	GRASP	GVNS	SSA	VNS*C (120s)	VNS*C (300s)	VNS* (120s)	VNS* (300s)
pr01-10	4.72	1.20	1.08	1.44	1.61	0.97	1.20	0.99	2.41	1.77
	1.75		822.07	5.03	12.37	112.21				
pr11-20	9.11	10.84	2.92	2.92	3.81	3.25	3.45	2.96	5.60	4.36
	1.98		1045.93	7.90	24.22	162.40				

Table 5: Average results of the state-of-the-art methods on Cordeau instances

4.3 Computational results for the RPTP

4.3.1 A new testbed

Since no data sets are available for the RPTP addressed in this paper, we generate a new testbed to evaluate VNS*. The proposed testbed is based on the Solomon data sets with 50 and 100 customers and on the extended instances including 200 customers proposed for the VRPTW by Gehring and Homberger (1999). We generate 172 original instances classified according to 18 classes. We introduce three types of products $p \in \mathcal{P} = \{1, 2, 3\}$ with unit profits respectively equal to 10, 15, 20. We split the original customer demand into three demands randomly. A customer i may not place an order for a given product p , i.e., $q_i^p = 0$. The profit g_i^p associated with each order o_i^p is obtained by multiplying the quantity q_i^p by the associated unit product profit.

Three compartments $w \in \mathcal{W} = \{1, 2, 3\}$ are considered for each vehicle. The compartments capacities (Q^1, Q^2, Q^3) are obtained by dividing the original capacity Q into three parts as follows: $Q^1 = 0.2 * Q, Q^2 = 0.3 * Q, Q^3 = 0.5 * Q$. \mathcal{W} and \mathcal{P} are kept identical for all instances. As in the original data sets, instances belonging to the same class have the same customers locations but have different time windows and quantity (eventually, null) of products for each customer. Last, we have to define incompatibility relations. To address different loading problems as they arise in real-life scenarios, we propose to generate three types of incompatibilities as shown in Table 6. For each type of incompatibilities, we have 172 instances divided into 18 classes.

For the first type of instances, *type A*, no incompatibility constraints are imposed, i.e., each product may be loaded in any compartment with any other product. Therefore, a solution for an instance of *type A* is feasible for the corresponding OPTW instance. *Type B* instances correspond to the distribution of liquid products to customers or animal feeds to farms or to the waste collection. In such cases, there are no product-compartment incompatibilities and all the products are in-

compatible pairwise. The third instances type, *type C*, corresponds to the general case. We choose to maintain a moderate level of incompatibility restrictions. Two products must be kept segregated during transportation and each product may be loaded in two compartments out of three.

<i>Sets</i>	<i>Type A</i>	<i>Type B</i>	<i>Type C</i>
$\mathcal{IP} \subseteq \mathcal{P} \times \mathcal{P}$	$\mathcal{IP} = \{\emptyset\}$	$\mathcal{IP} = \{(1,2), (1,3), (2,3)\}$	$\mathcal{IP} = \{(1,3)\}$
$\mathcal{IPC} \subseteq \mathcal{K} \times \mathcal{W} \times \mathcal{P}$	$\mathcal{IPC} = \{\emptyset\}$	$\mathcal{IPC} = \{\emptyset\}$	$\mathcal{IPC} = \{(1,1,1), (1,2,2), (1,3,3)\}$

Table 6: Incompatibility scenarios in generated data sets

The instance names are as follows: the first two letters give the type of customer distribution followed by an asterisk to differentiate the instances designed for the VRPTW with compartments from the original VRPTW ones. The first digit gives the type of time windows (1: narrow, 2: large), the second three-digits indicate the number of customers.

In Table 7 the performance of VNS* on the three data sets is reported. The first two columns are the average number of customers, and the average number of orders included in the solution respectively. Columns headed *Obj* report the average objective value obtained with the standard parameter setting. These results show that solutions for instances of *type A* provide higher average objective than solutions for instances of *type B* and *type C*, although the average number of customers served remains almost the same. This could be expected since instances of class *A* are less constrained. Even if the number of visited customers is limited by the temporal and capacity constraints, the absence of incompatibility relations enables to assign products freely to compartments and to increase the objective value.

For instances of *type B*, identifying very good solutions requires larger computational times, almost equal to the double of average running time required for the solution of *type A* and *type C* instances. This is likely because the assignment of each product to any compartment induces some symmetry which cannot be broken easily. Finally, VNS* seems sensitive not only to incompatibility constraints but also to the type of the time windows associated with customers, since a few customers are inserted for instances with narrow time windows. These observations seem to be consistent with previous research works (Righini and Salani, 2006; Labadie et al, 2011).

To assess the efficiency of the loading neighborhoods, we consider two new versions of VNS*:

- VNS*= The Linear Multiple Knapsack Problem with Conflicts is solved at the end of each VNS iteration.
- VNS*I= The Quadratic Multiple Knapsack Problem with Conflicts is solved at the end of each VNS iteration. Next an insertion neighborhood attempting to insert new orders is applied. Last, we solve the Linear Multiple Knapsack Problem with Conflicts.
- VNS*II= VNS* without any loading neighborhoods.

1 To avoid misleading results, the remaining tests are performed on instances of *type*
 2 *C*. In Table 8, we report the results for each instance class.

3 Clearly, VNS*II provides good but not convincing results. The solutions serve
 4 almost the same number of customers as the solutions obtained when the loading
 5 neighborhoods are invoked. However, average objective values obtained by VNS*II
 6 are 10% lower than those provided by VNS* and VNS*I. As expected, optimizing
 7 the loading plan in MC-VRP has a significant impact on the solution quality.

8 Extensive computational experiments with VNS*I put into highlight that im-
 9 proving the quality solution is unlikely within a reasonable amount of computation
 10 time. When solving the Quadratic Multiple Knapsack Problem with Conflicts, we
 11 stop CPLEX when an integer feasible solution has been proved to be within 0.05%
 12 of optimality or when the CPU time limit set to 25 seconds is reached. Given the re-
 13 sults presented in Table 8, VNS*I is two to thirty times slower than VNS* without
 14 a significant improvement on the solution quality. VNS* provides slightly better
 15 results than those provided by VNS*I compared to the results obtained without
 16 loading neighborhoods. However, we did not try to increase the CPU time limit.
 17 Indeed, deriving better results at the expense of longer run times was not our
 18 goal. To conclude, VNS* is the best configuration providing high quality solutions
 19 without a large computational effort. However, the efficiency of the VNS* varies
 20 according to the type of the time windows and to the instances size.

21 4.3.2 Sensitivity analysis

22
 23 The proposed matheuristic embeds different components that contribute to the
 24 performance of VNS*. In order to better analyze the contribution of the main
 25 ones, we conduct some additional experiments reported in this section. In these
 26 experiments, the performance of each setting is assessed by reporting the aver-
 27 age deviation gap from the best solution value found over the three classes of
 28 instances (c*1-100, r*1-100 and rc*1-100). The results provided by VNS* are used
 29 as reference solutions. The parameter setting is unchanged.

30 First, we study the impact of the multi-start constructive heuristic by running
 31 VNS* with the same initial solution for 20 iterations, i.e., lines (5-7) are removed
 32 from Algorithm 1. We obtain an average percentage gap of 1.04%, 6.33% and 4.42%
 33 for classes: c*1-100, r*1-100 and rc*1-100 respectively. These results confirm that
 34 starting from a new solution at each iteration plays an important role in the
 35 effective exploration of the solution space.

36 One critical component in VNS* is the *Get_Compartment* heuristic. To prove
 37 its efficiency, we solve the Quadratic Multiple Knapsack Problem with Conflicts for
 38 the final solution s^* obtained by VNS*. We denote the new solution \bar{s} . We compare
 39 the residual capacity of solutions s^* and \bar{s} . No improvement has been obtained on
 40 the sample instances. Therefore, the loading feasibility check heuristic provides a
 41 very good (most likely the optimal) assignment of products to compartments. It
 42 represents a key component in the design of VNS*. Furthermore, we test the VNS*
 43 without the *Waiting_time_optimization* heuristic. The average results obtained
 44 are slightly worse than those obtained when the *Waiting_time_optimization* heuris-
 45 tic is applied.
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Class	Type A			Type B			Type C					
	# Cust	# Ord	Obj	Time(s)	# Cust	# Ord	Obj	Time(s)	# Cust	# Ord	Obj	Time(s)
c*1-50	11.33	19.89	3478.47	2.10	11.11	18.44	3360.23	5.37	11.56	21.56	3236.88	2.43
c*2-50	33.38	82.88	9900.73	13.03	33.38	77.13	8734.90	83.08	33.00	81.38	9264.00	17.52
r*1-50	8.58	20.67	2824.96	1.32	8.58	20.17	2623.35	2.62	8.75	21.67	2785.72	1.41
r*2-50	38.91	92.18	8326.97	12.67	38.64	91.64	8207.63	40.49	38.00	90.36	8063.30	15.00
rc*1-50	8.63	18.63	3128.93	1.79	9.25	18.13	2871.65	2.95	9.00	19.63	2975.40	1.51
rc*2-50	35.75	89.88	10752.40	11.27	35.50	87.75	10326.02	94.09	34.75	88.00	10216.72	14.94
c*1-100	11.11	16.56	3553.52	3.97	11.11	16.00	3478.68	6.05	11.22	20.89	3279.04	3.68
c*2-100	31.63	66.63	11447.27	28.25	31.63	71.50	10118.81	107.14	32.00	72.25	10381.67	31.76
r*1-100	11.42	23.58	3318.47	4.02	10.83	19.92	3177.76	7.41	11.67	24.08	3160.05	4.17
r*2-100	49.82	122.55	13371.22	61.29	49.45	114.73	11981.13	316.85	49.64	121.55	12311.07	71.99
rc*1-100	10.38	20.13	3343.15	4.79	10.13	17.75	3176.81	6.02	10.50	21.13	3207.39	3.46
rc*2-100	42.63	102.50	13199.75	46.43	43.00	94.75	11715.23	222.65	42.63	103.88	11962.38	52.16
c*1-200	11.60	18.40	3555.19	7.18	11.20	17.00	3449.21	10.18	11.80	21.00	3273.55	7.06
c*2-200	33.50	66.40	11799.60	64.79	33.60	73.70	10423.75	165.82	33.70	70.10	10347.67	68.44
r*1-200	20.40	23.10	3621.71	16.71	16.60	21.90	3291.21	20.60	16.00	25.60	3209.68	14.37
r*2-200	87.10	128.90	16938.42	371.27	84.80	134.00	14568.86	267.57	80.40	135.00	16034.64	397.53
rc*1-200	20.50	22.90	3642.42	14.85	18.60	24.60	3316.47	30.64	17.40	26.30	3260.44	14.04
rc*2-200	81.10	128.40	16815.84	272.69	80.90	135.00	13516.57	232.84	79.00	134.00	16012.48	332.15
Average	30.43	59.12	7945.50	52.13	29.91	58.56	7129.90	90.13	29.50	61.02	7387.89	58.53

Table 7: Average results of VNS* on RPTP data sets

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Class	VNS*			VNS*I			VNS*II		
	# Cust	# Ord	Time(s)	# Cust	# Ord	Time(s)	# Cust	# Ord	Time(s)
c*1-50	11.56	21.56	3236.88	11.33	23.89	3210.17	11.56	22.44	3170.84
c*2-50	33.00	81.38	9264.00	33.00	81.13	9186.04	33.00	73.63	8369.57
r*1-50	8.75	21.67	2785.72	8.75	21.75	2759.27	8.75	21.42	2762.88
r*2-50	38.00	90.36	8063.30	38.18	90.55	8066.45	37.91	84.55	7679.49
rc*1-50	9.00	19.63	2975.40	8.75	20.75	2965.76	9.00	20.38	2948.56
rc*2-50	34.75	88.00	10216.72	34.75	87.50	10194.07	34.88	80.88	9466.77
c*1-100	11.22	20.89	3279.04	11.44	21.56	3266.81	11.11	20.33	3217.79
c*2-100	32.00	72.25	10381.67	32.13	73.00	10185.00	32.38	68.63	9497.83
r*1-100	11.67	24.08	3160.05	11.75	25.00	3126.62	11.58	24.33	3101.71
r*2-100	49.64	121.55	12311.07	49.64	120.91	12286.95	49.27	107.18	11018.73
rc*1-100	10.50	21.13	3207.39	10.63	21.75	3173.95	10.50	20.88	3150.69
rc*2-100	42.63	103.88	11962.38	43.00	103.88	11932.72	42.75	94.38	10983.27
c*1-200	11.80	21.00	3273.55	11.90	21.90	3247.12	11.80	22.80	3205.34
c*2-200	33.70	70.10	10347.67	33.70	68.90	10242.72	34.60	68.80	9641.03
r*1-200	16.00	25.60	3209.68	14.37	29.70	3166.47	20.50	27.40	3036.41
r*2-200	80.40	135.00	16034.64	83.40	139.50	15923.66	86.30	126.10	13147.38
rc*1-200	17.40	26.30	3260.44	17.70	29.00	3201.31	19.10	26.50	3133.65
rc*2-200	79.00	134.00	16012.48	82.30	140.00	15912.79	84.40	129.90	13070.97
Average	29.50	61.02	7387.89	30.07	62.26	7335.99	30.52	57.81	6700.16

Table 8: Average results of VNS* variants on RPTP data sets

Table 9 summarizes the behavior of each removal and insertion neighborhood, invoked in the current version of VNS*, when used in a LNS scheme combining one insertion neighborhood and one removal neighborhood. For these tests, we compare the quality of the solution obtained by VNS* without the *Waiting_time_optimization* heuristic. The first four settings describe the impact of the removal neighborhoods when the insertion neighborhood is fixed. The results show that there is no significant difference between the four removal neighborhood performance. The aim of a removal neighborhood is to diversify the solution, which seems to be ensured by the four neighborhood in a similar way. However, the combination of the four removal neighborhoods leads to improve the exploration of the solution space.

For the next experiments (settings 5, 6 and 7), we arbitrarily select the similarity removal neighborhood to perturb the solution. In these experiments, all insertion neighborhoods perform well except insertion neighborhood (1). The insertion neighborhood (3) performs better with an average gap equal to 1.32% followed by the insertion neighborhoods (4) and (2). The insertion neighborhood (1) gives the worst average gap 12.20%. Among the 8 settings described in Table 9, setting 6 turns out to be the most efficient combination on the testbed. Nevertheless, applying setting 6 combining the insertion neighborhood (3) and the similarity removal neighborhood on the OP and OPTW instances fails to provide good quality solutions while the VNS* performs particularly well. These observations support the idea that combining several removal and insertion neighborhoods may have a positive impact on the solution quality and that designing the matheuristic with different neighborhoods is definitely a good option.

Conf.	Similarity	Removal heuristics			Spatio-temporal	Insertion heuristics				Gap% c*1-100 r*1-100 rc*1-100
		Worst	Random			Insert (1)	Insert (2)	Insert (3)	Insert (4)	
1	•					•				3.84 3.78 3.70 3.19
2		•					•			4.81 3.65 3.66 4.29
3			•				•			3.95 3.78 5.12 3.61
4				•			•			5.33 12.85 18.41
5	•					•				0.75 1.88 1.32
6	•							•		3.05 3.08 3.57
7	•								•	0.00
VNS*	•	•	•	•	•	•	•	•	•	

Table 9: Effectiveness of the insertion and removal heuristics

5 Conclusions

In this paper, we introduce a rich variant of the PTP including a large class of temporal and physical constraints. Each customer may place one or more orders which may be not satisfied entirely. We developed a unified matheuristic based on routing and loading neighborhoods denoted VNS*. To diversify and intensify

1 the search, we suggested removal and insertion neighborhoods as well as different
2 local search procedures. We tried to focus on the loading aspect of the problem
3 which was barely considered in the MC-VRP literature. We introduced a heuristic
4 to assign products to compartments, and we proposed two loading neighborhoods
5 based on the solution of mathematical programs. We incorporated these neighbor-
6 hoods in the matheuristic approach to optimize the loading plan for the current
7 solution.

8
9 Extensive experimental results show that VNS* competes with state-of-the-art
10 methods proposed for the OP and the OPTW without any customization. To bet-
11 ter evaluate the matheuristic performance on rich instances, we generated three
12 data sets. Each data set includes 172 instances and describes three real-life scenar-
13 ios. As expected, VNS* performs especially well on the less constrained instances.
14 In the presence of incompatibility restrictions, VNS* produces high-quality solu-
15 tions on average with a larger computational effort. The sensitivity analysis reveals
16 that the exact loading neighborhoods contribute to the VNS* performance signifi-
17 cantly. They lead to improve the solution quality with no significant time increase.
18 Furthermore, starting from a different solution at each iteration and combining re-
19 moval and insertion neighborhoods contribute to the solution quality.

20 As Feillet et al (2005) pointed out, the PTP may appear as a sub-problem in
21 column generation algorithms for a variety of vehicle routing problems that cannot
22 be solved efficiently with a branch-and-bound/branch-and-cut algorithms. Future
23 works could rely on the Dantzig-Wolfe decomposition of such problems to obtain
24 a set-partitioning model of the problem and to solve RPTPs heuristically within a
25 branch-and-price framework. Another future work could be to test our approach
26 on other variants of PTP considering real-world applications.

27
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