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# Tutorial: Modern Branch-and-Cut-and-Price for Vehicle Routing Problems Plan of the talk

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# Tutorial: Modern Branch-and-Cut-and-Price for Vehicle Routing Problems

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INOC 2019, June 14  
Avignon, France

# Plan of the talk

Introduction

Basic Branch-Cut-and-Price

Improvement Techniques

Generic BCP solver

Some Results and Perspectives

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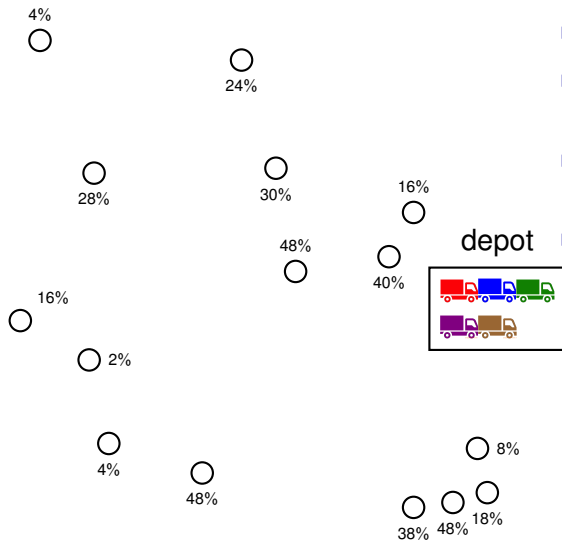
# Vehicle Routing Problem (VRP)

- ▶ One of the most widely investigated optimization problems.
- ▶ Google Scholar finds **+7,500 works published in 2018** (849 contain both “vehicle” and “routing” in the title)
- ▶ **Direct application** in the real-world systems that distribute goods and provide services

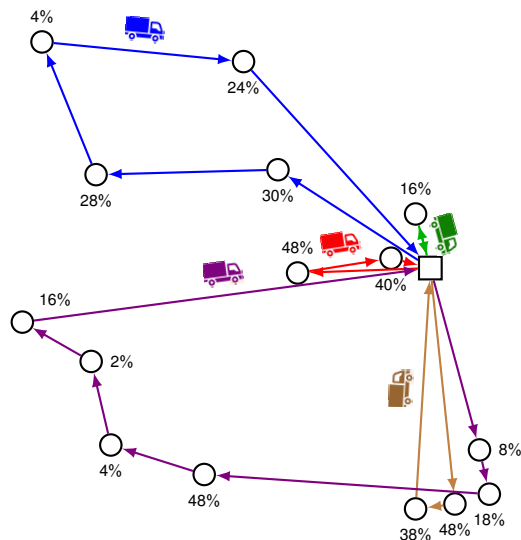


# Capacitated Vehicle Routing Problem (CVRP)

- ▶ Depot
- ▶  $K$  identical vehicles of capacity  $Q$
- ▶ Clients  $i \in V$  with demand  $d_i$
- ▶ Matrix  $c$  of travelling costs



# Capacitated Vehicle Routing Problem (CVRP)



- ▶ Depot
- ▶  $K$  identical vehicles of capacity  $Q$
- ▶ Clients  $i \in V$  with demand  $d_i$
- ▶ Matrix  $c$  of travelling costs

Minimize the total travelling cost

- ▶ such that every client is served
- ▶ total demand of clients served by the same vehicle does not exceed its capacity

# Why we care so much about CVRP?

First [Dantzig and Ramser, 1959] and the most basic VRP variant.

## Common strategy in scientific research

- ▶ Study the simplest (but still representative!) case of a phenomenon
- ▶ Generalize the discoveries for more complex cases



Drosophila  
Melanogaster

## Hundreds of VRP variants

Vehicle capacities, time windows, heterogeneous fleet, multiple depots, split delivery, pickup and delivery, backhauling, optional customer service, arc routing, alternative delivery options, service levels, etc, etc



## Some history

- ▶ [Balinski and Quandt, 1964] set-partitioning formulation for CVRP
- ▶ [Laporte and Nobert, 1983] MIP formulation with edge variables, rounded capacity cuts, and branch-and-bound
- ▶ [Desrochers et al., 1992] first branch-and-price
- ▶ [Lysgaard et al., 2004] best branch-and-cut algorithm
- ▶ [Fukasawa et al., 2006] robust branch-cut-and-price
- ▶ [Baldacci et al., 2008] enumeration technique
- ▶ [Jepsen et al., 2008] (non-robust) subset-row cuts
- ▶ [Baldacci et al., 2011b] *ng*-route relaxation
- ▶ [Pecin et al., 2017b] limited-memory technique, best branch-cut-and-price
- ▶ [Poggi and Uchoa, 2014] [Costa et al., 2019] recent surveys

# 12th DIMACS Implementation Challenge: Vehicle Routing Problems

In Memory of David S. Johnson

Competition rules will be presented in July

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## Resource constrained paths

- ▶ Complete directed graph  $G = (V^0, A)$ ,  $V^0 = \{0\} \cup V$ .
- ▶ **Capacity resource**
- ▶ Resource **consumption of arc**  $a = (i, j) \in A$  is  $d_j$ ,  $d_0 = 0$ .
- ▶ Accumulated resource consumption **interval** for  $v \in V^0$  is  $[0, Q]$ .

A set of feasible routes is modelled by set  $P$  of paths in  $G$  from node 0 to node 0 such that for each path  $p \in P$

- ▶ each node  $v \in V$  is visited at most once.
- ▶ accumulated resource consumption for every node  $v$  visited by  $p$  is within given intervals  $[0, Q]$ .

## Set-partitioning formulation

- ▶ Variable  $x_a$  — arc  $a \in A$  is used in the solution or not
- ▶ Variable  $\lambda_p$  — path  $p \in P$  is used in the solution or not
- ▶  $h_a^p = 1$  if and only if path  $p$  contains arc  $a$ , otherwise 0
- ▶  $\delta^-(v)$  — set of arcs in  $A$  incoming to  $v \in V$

$$\text{Min} \quad \sum_{a \in A} c_a x_a$$

$$\text{S.t.} \quad \sum_{a \in \delta^-(v)} x_a = 1, \quad v \in V,$$

$$Bx \leq b,$$

$$x_a = \sum_{p \in P} h_a^p \lambda_p, \quad a \in A,$$

$$\sum_{p \in P^k} \lambda_p \leq K,$$

$$x_a \in \{0, 1\}, \quad a \in A,$$

$$\lambda_p \in \{0, 1\}, \quad p \in P.$$

## Set-partitioning formulation

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$$Bx \leq b,$$

$$x_a = \sum_{p \in P} h_a^p \lambda_p, \quad a \in A, \quad (\pi_a)$$

$$\sum_{p \in P^k} \lambda_p \leq K, \quad (\mu)$$

$$0 \leq x_a \leq 1, \quad a \in A,$$

$$0 \leq \lambda_p \leq 1, \quad p \in P.$$

## Column and cut generation

Linear Programming (LP) relaxation of the set-partitioning formulation (called **Master Problem**) is solved by

**column and cut generation**:

1. For a subset of paths  $P' \subset P$ , define a **Restricted Master Problem (RMP)**, containing subset  $P'$  of variables  $\lambda$
2. Solve RMP by an LP solver, obtain an optimal primal solution  $(\bar{x}, \bar{\lambda})$  and dual solution  $(\bar{\pi}, \bar{\mu})$ .
3. Solve the **pricing problem** to verify whether there is a variable  $\lambda_p$  with a negative reduced cost:

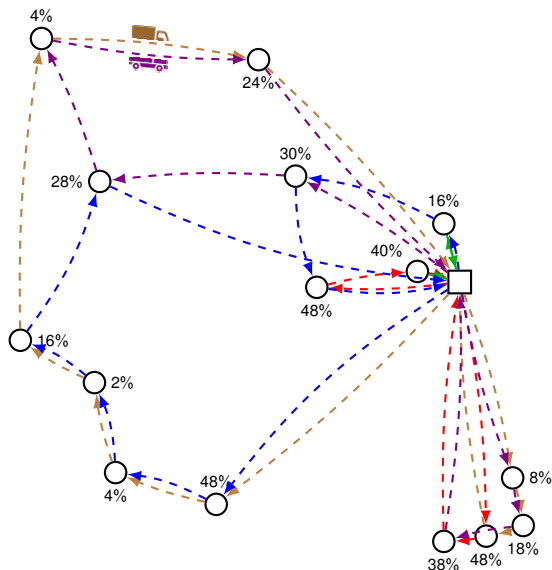
$$\min_{p \in P} \sum_{a \in A} \bar{\pi}_a h_a^p - \bar{\mu}. \quad (1)$$

4. If solution value of (1) is negative, add one or several variables  $\lambda_p$  to (RMP) and go to stage 2
5. Otherwise, run a **separation algorithm** to find constraints  $Bx \leq b$  violated by  $\bar{x}$ . If violated inequalities are found, add them to (RMP) and go to stage 2, otherwise stop.

# Column and cut generation: illustration

One **continuous variable** per feasible route.

Pricing problem is the **Elementary Resource Constrained Shortest Path** problem.



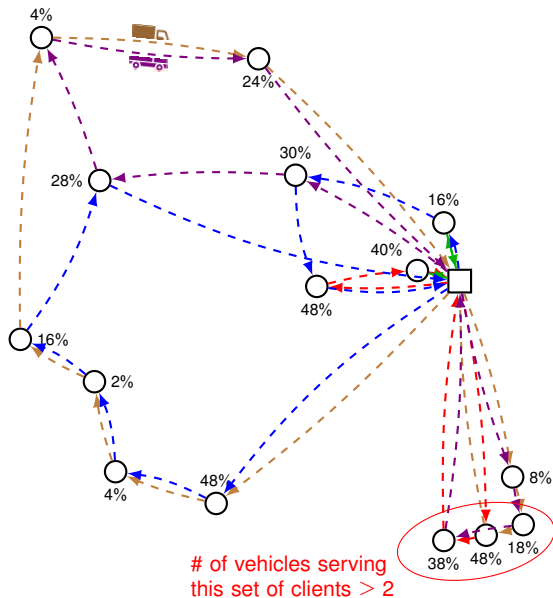


# Column and cut generation: illustration

One **continuous variable** per feasible route.

Pricing problem is the **Elementary Resource Constrained Shortest Path** problem.

**Additional constraints (cuts)** are added to reduce the number of feasible non-integer solutions



# Solving the pricing problem

## Elementary resource constrained shortest path

Find a directed cycle in  $G$  starting at node 0, with accumulated resource consumption  $\leq Q$ , and minimizing the total arc reduced cost.

## Labeling algorithm

- ▶ Every label represents a partial path starting from node 0.
- ▶ Label  $L$  contains
  - ▶  $v^L$  — last visited vertex
  - ▶  $\bar{\pi}^L$  — current arc reduced cost
  - ▶  $d^L$  — current accumulated resource consumption
  - ▶  $\mathcal{V}^L$  — set of visited vertices

## Dominance

Label  $L$  dominates  $L'$  if  $v^L = v^{L'}$ ,  $\bar{\pi}^L \leq \bar{\pi}^{L'}$ ,  $d^L \leq d^{L'}$ ,  $\mathcal{V}^L \subseteq \mathcal{V}^{L'}$ .  
(any feasible completion of  $L'$  is feasible for  $L$  and has larger or the same reduced cost)

## Basic labeling algorithm

$\mathcal{L} = \bigcup_{v \in V} \mathcal{L}_v$  — set of non-extended labels

$\mathcal{E} = \bigcup_{v \in V} \mathcal{E}_v$  — set of extended labels

---

$\mathcal{E} \leftarrow \emptyset, \mathcal{L} \rightarrow \{0, 0, 0, \{0\}\}$

**while**  $\mathcal{L} \neq \emptyset$  **do**

    take a label  $L$  in  $\mathcal{L}$ ,  $v^L \neq 0$  or  $\mathcal{V}^L = \emptyset$

$\mathcal{L} \leftarrow \mathcal{L} \setminus \{L\}, \mathcal{E} \leftarrow \mathcal{E} \cup \{L\}$

**foreach**  $v \in V \setminus \mathcal{V}^L$  **do**

        extend  $L$  to  $L'$  along arc  $(v^L, v)$

**if**  $L'$  is feasible and not dominated by a label in  $\mathcal{L}_v \cup \mathcal{E}_v$  **then**

$\mathcal{L} \leftarrow \mathcal{L} \cup \{L'\}$

            remove from  $\mathcal{L}_v \cup \mathcal{E}_v$  all labels dominated by  $L'$

**return** labels  $L$  in  $\mathcal{L}_0$  with  $\bar{\pi}^L < \bar{\mu}$

---

**Label-setting** if labels are taken in a total order  $\leq_{\text{lex}}$  such that

$L$  extends to  $L' \Rightarrow L \leq_{\text{lex}} L', \quad L$  dominates  $L' \Rightarrow L \leq_{\text{lex}} L'$

Otherwise, it is **label-correcting**

# Robust cutting planes and branching

- ▶ Constraints of form  $Bx \leq b$  are **robust** [Pessoa et al., 2008], i.e. their addition to the master does not change the structure of the pricing problem.
- ▶ The most important robust cutting planes are **Rounded Capacity Cuts (RCC)** [Laporte and Nobert, 1983]:

$$\sum_{a \in \delta^-(C)} x_a \geq \left\lceil \frac{\sum_{i \in C} d_i}{Q} \right\rceil, \quad \forall C \subseteq V.$$

- ▶ Several other robust cutting planes [Lysgaard et al., 2004] (not helpful within BCP)
- ▶ **Branching on arc variables  $x$**  suffices for integrality

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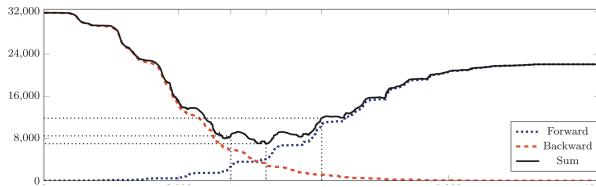
# Modern Branch-Cut-and-Price for Vehicle Routing

- ▶ **Non-robust**
  - ▶ Column and cut generation are interconnected
- ▶ **Complex**: not only Branch-Cut-and-Price, but  
  
Strong Branch-and-Price-and-Fix-and-Stabilize-and-Restrict-and-Cut-and-Enumerate-and-Heuristic-and-...
- ▶ **Generic**
  - ▶ Otherwise, it takes too much time to reimplement for every other problem variant.

# Labeling algorithm enhancements

A subset of works tested on vehicle routing instances

- ▶ Keep track of vertices which cannot be visited instead of visited vertices in a label [Feillet et al., 2004]
- ▶ Resource discretization [Fukasawa et al., 2006]
- ▶ Bi-directional search [Righini and Salani, 2006]



[Tilk et al., 2017]

- ▶ “Pulse” algorithm: depth-first search and completion bounds [Lozano et al., 2016]
- ▶ “Bucketization” to limit the number of dominance checks [S. et al., 2017]

# Non-elementary relaxations of the pricing problem

Weaken the column generation lower bound,  
but **keeps the BCP correct**

- ▶ *q*-routes [Christofides et al., 1981]
- ▶ *k*-cycle elimination [Irnich and Villeneuve, 2006]  
(too expensive for  $k \geq 5$ )
- ▶ *ng*-routes [Baldacci et al., 2011b]



# Non-elementary relaxations of the pricing problem

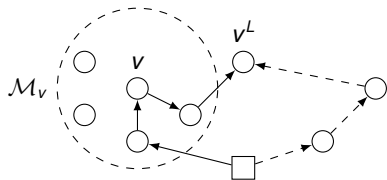
Weakens the column generation lower bound,  
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- ▶ **q-routes** [Christofides et al., 1981]
- ▶ **k-cycle elimination** [Irnich and Villeneuve, 2006]  
(too expensive for  $k \geq 5$ )
- ▶ **ng-routes** [Baldacci et al., 2011b]

For each vertex  $v \in V$ , define a memory  $\mathcal{M}_v$  of vertices which “remember”  $v$ .

If  $v^L \notin \mathcal{M}_v$ ,  $v$  is removed from  $\mathcal{V}^L$ .

Sets  $\mathcal{V}^L$  are smaller  $\Rightarrow$   
**stronger domination**



Small memories (of size  $\approx 8-10$ ) produce a tight relaxation of  
elementarity constraints for most instances.

## Dynamic *ng*-route relaxation [Roberti and Mingozzi, 2014]

Even tighter relaxation can be obtained by dynamically increasing *ng*-memories.

Instance	Elementary bound		Dynamic <i>ng</i> bound	
	Gap	Time	Gap	Time
R202	0.72%	18	0.72%	58
R203	0.45%	72	0.45%	64
R204	0.88%	133	0.88%	76
R206	1.03%	45	1.04%	68
R207	0.42%	128	0.49%	79
R208	1.28%	267	1.34%	148
R209	1.57%	42	1.57%	33
R210	1.23%	34	1.23%	52
R211	1.61%	77	1.62%	54
RC204	0.49%	323	0.54%	131
RC207	1.62%	43	1.62%	38
RC208	1.21%	442	1.22%	66
Average	0.89%	151	0.91%	68

Table: Elementary bound [Lozano et al., 2016] vs. dynamic *ng* bound [S. et al., 2017] (hardest Solomon VRPTW instances)

## Arc elimination using path-reduced costs [Irnich et al., 2010]

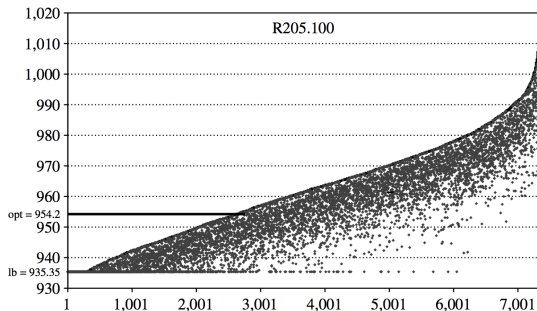
- ▶  $Z_{RM}$  — optimum value of (MP) which gives the lower bound
- ▶  $Z_{inc}$  — value of the incumbent integer solution
- ▶  $Z_{pricing}(a)$  — optimum solution value of the pricing problem solution, arc  $a$  being fixed to 1
- ▶ **Arc  $a$  can be removed** from the graph (it cannot take part of any improving solution) if

$$Z_{RM} + Z_{pricing}(a) \geq Z_{inc}$$

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$$Z_{RM} + Z_{pricing}(a) \geq Z_{inc}$$



A good  
heuristic is  
very  
important!

## How we can find values $Z_{pricing}(a)$ ?

We perform **forward and backward labeling** algorithms. Then for each  $a = (i, j)$ ,

- ▶ Let  $\vec{\mathcal{L}}_i$  be set of forward labels at node  $i$  ( $v^{\vec{\mathcal{L}}} = i$ )
- ▶ Let  $\vec{\mathcal{L}}_j$  be set of backward labels at node  $j$  ( $v^{\vec{\mathcal{L}}} = j$ )
- ▶ We find a pair of compatible labels  $\vec{L} \in \vec{\mathcal{L}}_i$  and  $\bar{L} \in \vec{\mathcal{L}}_j$ :

$$d^{\vec{L}} + d^{\bar{L}} \leq Q, \quad \mathcal{V}^{\vec{L}} \cap \mathcal{V}^{\bar{L}} = \emptyset,$$

minimizing  $\bar{\pi}^{\vec{L}} + \bar{\pi}^{\bar{L}}$

- ▶ Then

$$Z_{pricing}(a) = \bar{\pi}^{\vec{L}} + \bar{\pi}^{\bar{L}} + \bar{\pi}_a - \mu$$

## Subset-row cuts [Jepsen et al., 2008]

- ▶ Replacing variables  $x$  in set-partitioning constraints and relaxing to inequality:

$$\sum_{a \in \delta^-(v)} \sum_{p \in P} h_a^p \lambda_p \leq 1, \quad v \in V. \quad (2)$$

- ▶ Aggregating (2) for a set  $C \subset V$ ,  $|C| = 3$ , with multiplier  $\frac{1}{2}$ :

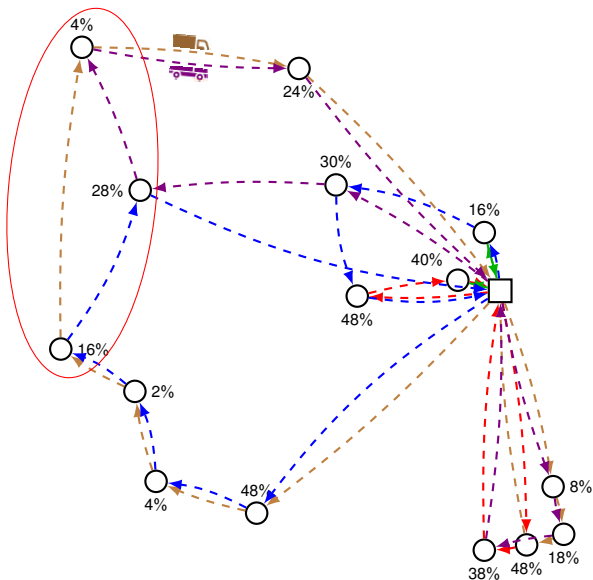
$$\sum_{p \in P} \frac{1}{2} \sum_{v \in C} \sum_{a \in \delta^-(v)} h_a^p \lambda_p \leq \frac{3}{2}, \quad (3)$$

- ▶ Performing Chvátal-Gomory rounding of (3):

$$\sum_{p \in P} \left\lfloor \frac{1}{2} \sum_{v \in C} \sum_{a \in \delta^-(v)} h_a^p \right\rfloor \lambda_p \leq 1,$$

# Subset-row cuts: example of violation

# of paths serving at least two of these three clients  $\leq 1$



## Subset-row cuts: impact on the pricing problem

Coefficient of variable  $\lambda_p$  in cut  $\eta$  associated with subset  $C_\eta$  is

$$\left\lfloor \frac{1}{2} \sum_{v \in C_\eta} \sum_{a \in \delta^-(v)} h_a^p \right\rfloor.$$

Path  $p$  passes 0 or 1 times by a vertex in  $C_\eta \rightarrow$  coefficient is 0.

Path  $p$  passes 2 or 3 times by a vertex in  $C_\eta \rightarrow$  coefficient is 1, etc...

For each active cut  $\eta \in \mathcal{N}$  we should keep **binary state**  $S_\eta^L$  in each label  $L$ .

### Weaker dominance

Given dual values  $\nu_\eta > 0$ ,  $\eta \in \mathcal{N}$ ,  $L$  dominates  $L'$  only if

$$\bar{\pi}^L \leq \bar{\pi}^{L'} - \sum_{\substack{\eta \in \mathcal{N}: \\ S_\eta^L > S_\eta^{L'}}} \nu_\eta \quad \left( \text{instead of } \bar{\pi}^L \leq \bar{\pi}^{L'} \right).$$

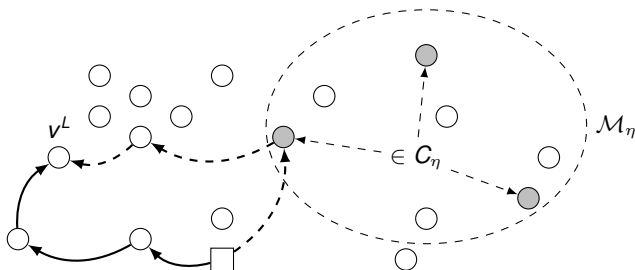


## Limited memory technique [Pecin et al., 2017b]

For each active subset-row cut  $\eta \in \mathcal{N}$ , define a memory  $\mathcal{M}_\eta$  of vertices which “remember” state  $S_\eta$ .

If  $v^L \notin \mathcal{M}_\eta$ ,  $S_\eta^L \leftarrow 0$ .

States  $S^L$  contain more zeros  $\Rightarrow$  **stronger dominance**



- ▶ Limited-memory cuts are weaker than full-memory ones
- ▶ However, the pricing problem difficulty is much smaller

## Arbitrary cuts of Chvátal-Gomory rank 1

Chvátal-Gomory rounding using a **vector  $p$  of multipliers**:

$$\sum_{p \in P} \left[ \sum_{v \in C} \sum_{a \in \delta^-(v)} p_v h_a^p \right] \lambda_p \leq \left[ \sum_{v \in C} p_v \right]$$

All best possible multiplier vectors  $p$  for Chvátal-Gomory rounding of up to 5 constraints were found by [\[Pecin et al., 2017c\]](#).

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	Gap(%)
Only CG (elementary routes)	2.63
+ robust cuts	0.98
+ 3SRCs	0.35
+ 4SRCs + 5SRCs	0.24
+ other R1Cs up to 5 rows	0.17

## Enumeration of elementary routes [Baldacci et al., 2008]

- ▶  $Z_{RM}$  — optimum value of (MP)
- ▶  $Z_{inc}$  — value of the best known integer solution
- ▶ Reduced cost of  $\lambda_p > Z_{inc} - Z_{RM} \Rightarrow$  it cannot participate in an improving solution.
- ▶ We **enumerate all elementary routes with reduced cost  $< Z_{inc} - Z_{RM}$**  using a special labeling algorithm.
- ▶ If enumeration is successful, add all such variables  $\lambda_p$  to (RMP) and **solve it using a MIP solver**.
- ▶ If number of enumerated routes is large, we create a **pool of routes**, and **solve the pricing problem by inspection** [Contardo and Martinelli, 2014].

## Strong branching [Røpke, 2012] [Pecin et al., 2017b]

In branch-cut-and-price, strong branching **should be multi-phase**

- Phase 0 — choose branching candidates (both from history and “fresh” ones)
- Phase 1 — resolve the (RMP) only without generating columns, reduce number of candidates
- Phase 2 — generated columns heuristically without generating cuts, reduce number of candidates
- Phase 3 — apply full column and cut generation for a small number of selected branching candidates, choose the best

## Other important components

- ▶ Exploit **forward-backward path symmetry** if possible
- ▶ **Heuristic column generation**, call exact pricing as rare as possible
- ▶ Generate **many columns** at each iteration
- ▶ **Clean-up** (RMP) from time to time (remove columns)
- ▶ **Stabilization** is very important for instances with long routes
- ▶ Devise good **heuristics for cut separation**
- ▶ **Stop cut generation** if tailing-off is detected
- ▶ **Stop non-robust cut generation** if exact pricing is taking much time
- ▶ **Rollback** if pricing time is exploded
- ▶ Use **primal heuristics** if the initial solution is not close to the optimum.

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# Creating state-of-the-art algorithms for new VRP variants

- ▶ State-of-the-art BCP for CVRP is **by far the most complicated BCP** ever developed.
- ▶ Implementing such an algorithm **takes months for an expert team**, even if it is just an adaptation for another variant.
- ▶ One would like to have **a generic algorithm** that could be easily customised to many variants.
- ▶ Some attempts in the literature: [Desaulniers et al., 1998] [Baldacci and Mingozzi, 2009] [S. et al., 2017]



# Generic BCP solver

Generic **Branch-Cut-and-Price (BCP)** state-of-the-art solver for Vehicle Routing Problems (VRPs) [Pessoa et al., 2019].

`vrpsolver.math.u-bordeaux.fr`

- ▶ Pre-compiled C++ code distributed in a docker image
- ▶ Open-source Julia-JuMP interface



- ▶ Demos for several VRPs are available



Pessoa, A., Sadykov, R., Uchoa, E., and Vanderbeck, F. (2019).

A generic exact solver for vehicle routing and related problems.

In Lodi, A. and Nagarajan, V., editors, *Integer Programming and Combinatorial Optimization*, volume 11480 of *Lecture Notes in Computer Science*, pages 354–369, Springer International Publishing.

# Generic model used by VRPSolver

## User should provide

- ▶ Graph(s) with the source and the sink
- ▶ For each graph, bounds for the number of paths in a solution
- ▶ Resource(s)
- ▶ Resource consumption(s) for arcs
- ▶ Accumulated resource consumption interval(s) for vertices
- ▶ Variables
- ▶ Mapping between arcs and variables
- ▶ Rounded Capacity Cuts (RCC) separators (optional)
- ▶ Separation routine(s) for problem-specific robust cuts (optional)

# Generic model: collection of packing sets

## Definition

A **packing set** is a **subset of arcs (vertices)** such that, in an optimal solution of the problem, at most one arc (vertex) in the subset appears at most once.

- ▶ Definition of packing sets is a **part of modeling**
- ▶ Packing sets **generalize customers** in CVRP
- ▶ Knowledge about packing sets allows the solver to use **state-of-the-art techniques in a generalized form**:
  - ▶ ***ng*-routes**
    - ▶ **Distance matrix for packing sets** is expected from the user to obtain initial *ng*-memories
  - ▶ **Limited Memory Rank-1 Cuts**
  - ▶ **Elementary path enumeration**
    - ▶ **Additional technical condition** to use enumeration

# VRPSolver Julia-JuMP interface

```
using VRPSolver, JuMP
function build_model(data::DataCVRP)
    A = arcs(data) # set of arcs of the input graph G'
    n = nb_customers(data)
    V = [i for i in 1:n] # set of customers of the input graph G'
    V0 = [i for i in 0:n] # set of vertices of the graphs G' and G
    Q = veh_capacity(data)

    cvrp = VrpModel()
    @variable(cvrp.formulation, x[a in A], Int)
    @objective(cvrp.formulation, Min, sum(c(data,a) * x[a] for a in A))
    @constraint(cvrp.formulation, setpart[i in V], sum(x[a] for a in inc(data, i)) == 1.0)

    function build_graph() # Build the model directed graph G=(V,A)
        v_source = v_sink = 0
        G = VrpGraph(cvrp, V0, v_source, v_sink, (0, n))
        cap_res_id = add_resource(G, main = true)
        for i in V
            set_resource_bounds(G, i, cap_res_id, 0, Q)
        end
        for (i,j) in A
            arc_id = add_arc(G, i, j, x[(i,j)])
            set_arc_consumption(G, arc_id, cap_res_id, d(data, j))
        end
        return G
    end
end

G = build_graph()
add_graph(cvrp, G)
set_vertex_packing_sets(cvrp, [[(G,i)] for i in V])
define_packing_sets_distance_matrix(cvrp, [[distance(data, (i, j)) for j in V] for i in V])
add_capacity_cut_separator(cvrp, [ ( [(G,i)], d(data, i) ) for i in V], Q)
set_branching_priority(cvrp, "x", 1)
return (cvrp, x)
end
```

# Problems which we modelled and solved

- ▶ Capacitated Vehicle Routing Problem (CVRP)
- ▶ CVRP with Time Windows
- ▶ Heterogeneous Fleet CVRP
- ▶ Multi-depot CVRP
- ▶ Pickup-and-Delivery Problem with Time Windows
- ▶ CVRP with Backhauls
- ▶ (Capacitated) Team Orienteering Problem
- ▶ Capacitated Profitable Tour Problem
- ▶ Vehicle Routing Problem With Service Levels
- ▶ Generalized Assignment Problem
- ▶ Vector Packing Problem
- ▶ Bin Packing Problem
- ▶ Capacitated Arc Routing Problem
- ▶ Robust CVRP with Demand Uncertainty
- ▶ Location-Routing Problem
- ▶ Two-Echelon Vehicle Routing Problem

## VRPSolver : main use cases

- ▶ **Benchmarking heuristic algorithms** against the lower bound/optimal solution obtained by the solver
- ▶ **Benchmarking exact algorithms** against the solver
- ▶ Creating efficient models for **new problem variants**, both VRP and related ones (scheduling, network design, etc) (**room for creative modelling!**)
- ▶ Testing **new families of (robust) cutting planes** within a state-of-the-art Branch-Cut-and-Price algorithm.

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# Computational results

Problem	Data set	Number	Size	Time	Gen. BCP	Best Publication
CVRP	E-M	12	51-200	10h	12 (61s)	<b>12 (49s)</b> [Pecin et al., 2017b]
	X	58	101-393	60h	<b>36 (147m)</b>	34 (209m) [Uchoa et al., 2017]
VRPTW	Solomon Hard	14	100	1h	<b>14 (5m)</b>	13 (17m) [Pecin et al., 2017a]
	Gehring Homb	60	200	30h	<b>56 (21m)</b>	50 (70m) [Pecin et al., 2017a]
HFVRP	Golden	40	50-100	1h	<b>40 (144s)</b>	39 (287s) [Pessoa et al., 2018]
MDVRP	Cordeau	11	50-360	1h	<b>11 (6m)</b>	11 (7m) [Pessoa et al., 2018]
PDPTW	Ropke Cordeau	40	60-150	1h	<b>40 (5m)</b>	33 (17m) [Gschwind et al., 2018]
	LiLim	30	200	1h	3 (56m)	<b>23 (20m)</b> [Baldacci et al., 2011a]
TOP	Chao class 4	60	100	1h	<b>55 (8m)</b>	39 (15m) [Bianchessi et al., 2018]
CTOP	Archetti	14	51-200	1h	<b>13 (7m)</b>	6 (35m) [Archetti et al., 2013]
CPTP	Archetti open	28	51-200	1h	<b>24 (9m)</b>	0 (1h) [Bulhoes et al., 2018]
VRPSL	Bulhoes et al.	180	31-200	2h	<b>159 (16m)</b>	49 (90m) [Bulhoes et al., 2018]
GAP	OR-Lib class D	6	100-200	2h	5 (40m)	<b>5 (30m)</b> [Posta et al., 2012]
	Nauss	30	90-100	1h	<b>25 (23m)</b>	1 (58m) [Gurobi Optimization, 2017]
BPP	Falkenauer T	80	60-501	10m	80 (16s)	<b>80 (1s)</b> [Brandão and Pedroso, 2016]
	Hard28	28	200	10m	28 (17s)	<b>28 (4s)</b> [Delorme and Iori, 2018]
	AI	250	200-1000	1h	<b>160 (25m)</b>	140 (28m) [Wei et al., 2019]
	ANI	250	200-1000	1h	<b>103 (35m)</b>	97 (40m) [Wei et al., 2019]
VPP	Classes 1,4,5,9	40	200	1h	<b>38 (8m)</b>	13 (50m) [Heßler et al., 2018]
CARP	Eglese	24	77-255	30h	<b>22 (36m)</b>	22 (43m) [Pecin and Uchoa, 2019]

**Table:** Generic solver vs. best specific algorithms on 13 problems.



# State-of-the-art performance and bottlenecks

## Performance

- ▶ Now most instances of the most classic VRPs with **up to 200 customers can be solved**, some of them in a long time
- ▶ More importantly, instances with up to 100 customers can often be solved in **less than 1 minute**

## Bottlenecks

- ▶ Separation of Chvátal-Gomory rank-1 cuts
- ▶ Premature branching due to the pricing problem difficulty
- ▶ Slow column generation convergence in some cases
- ▶ No efficient generic primal heuristics

# Perspectives

- ▶ Up to now, exact algorithms were only used to benchmark heuristics
- ▶ This may change in the future, as customizable codes with state-of-the-art performance are starting to be available
- ▶ We expect that exact algorithms will be much more used by VRP practitioners

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