

Solving Hard Shortest Path Problems with the Pulse Framework

Lecture 2: Intuition and extensions

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Joint work with:

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Centro para la Optimización y Probabilidad Aplicada
Universidad de los Andes (Colombia)
Universidad de la República; Montevideo (Uruguay), Marzo 9-13

Agenda

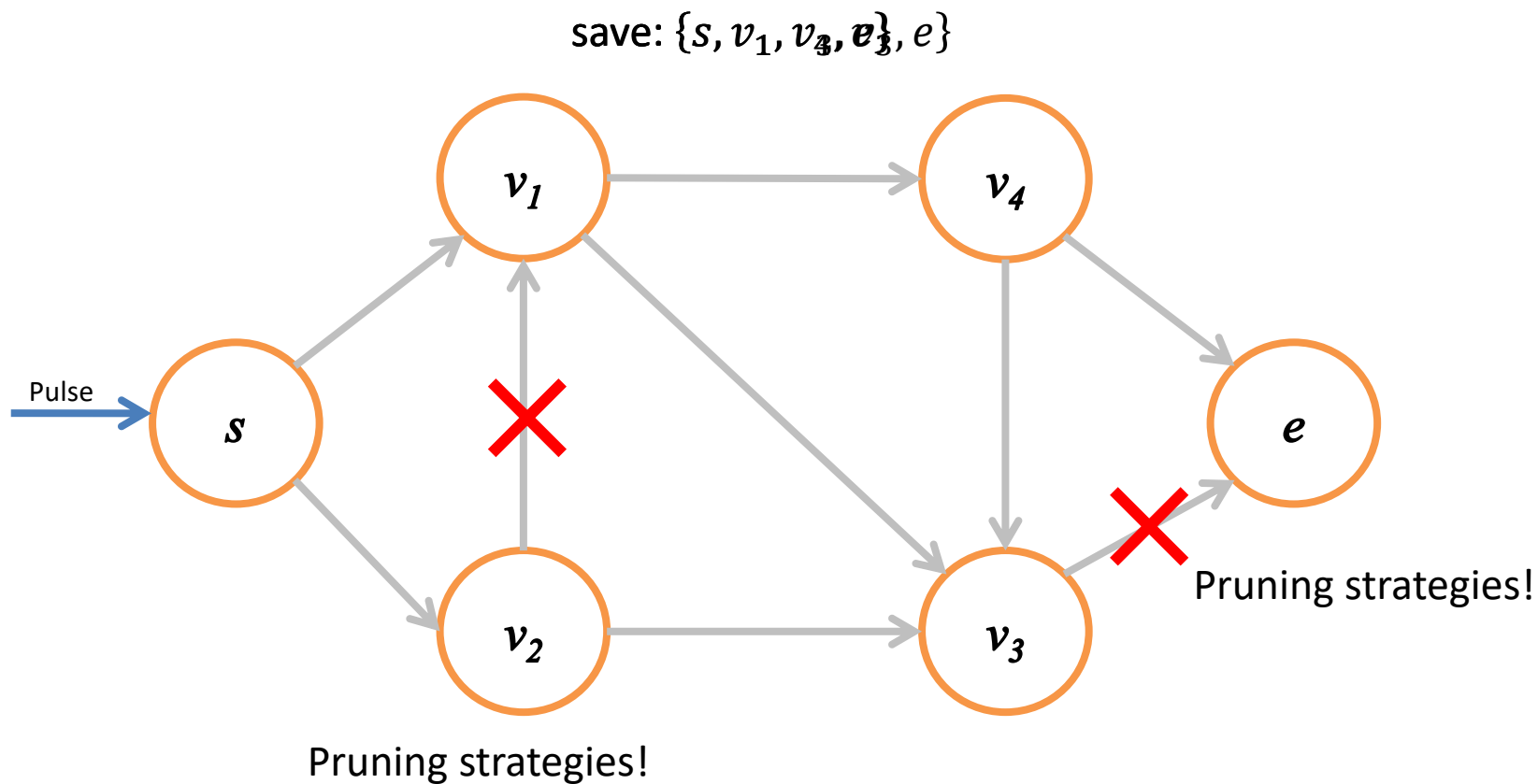
- Part I: fundamentals
- Part II: intuition
- Part III: extensions
- Part IV: applications
- Part V: perspectives

Agenda

- Part I: fundamentals
- Part II: intuition
 - **The pulse algorithm**
 - Constrained Shortest Path Problem (CSP)
- Part III: extensions
- Part IV: applications
- Part V: perspectives

The pulse framework

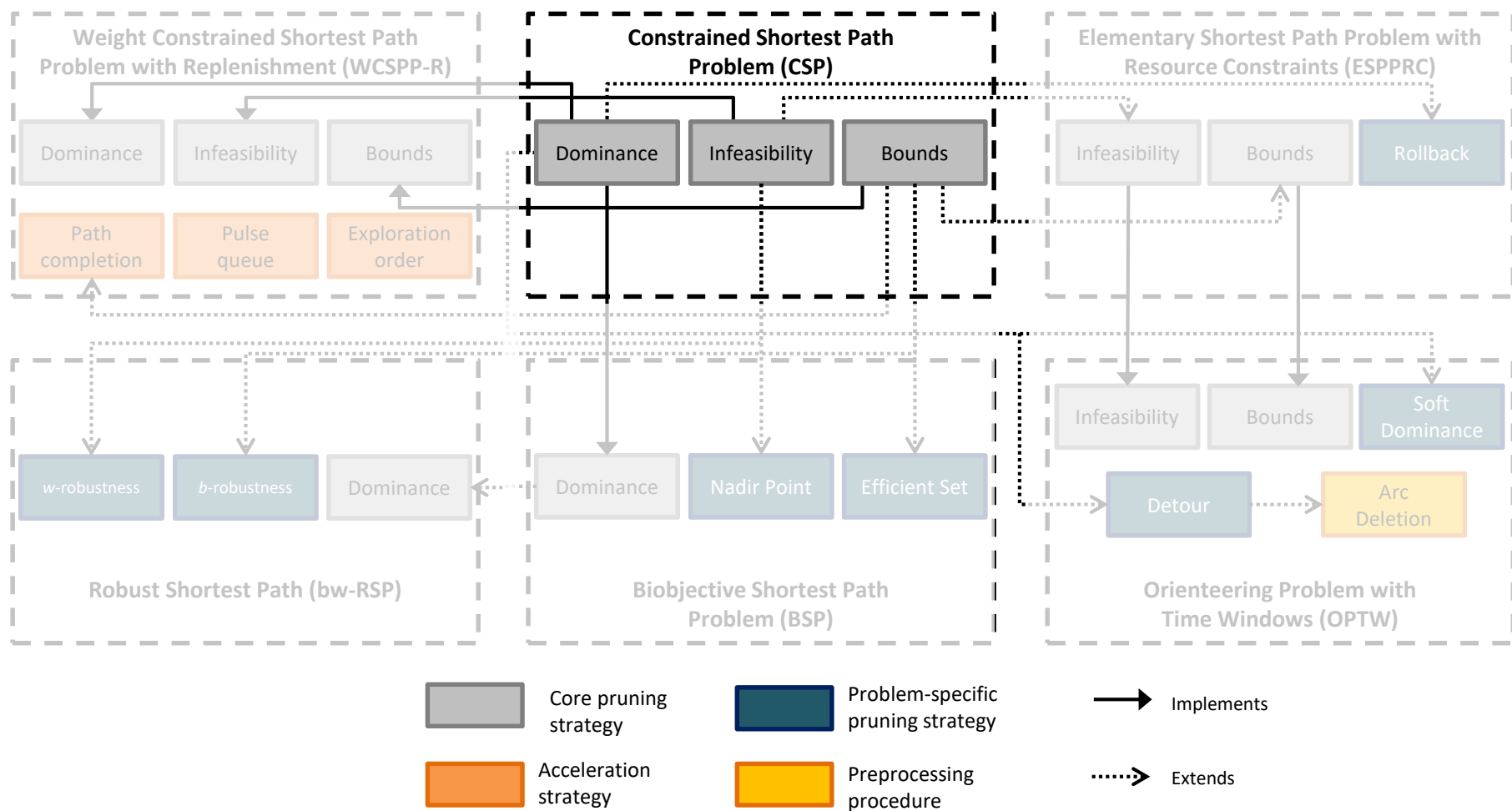
Algorithm overview



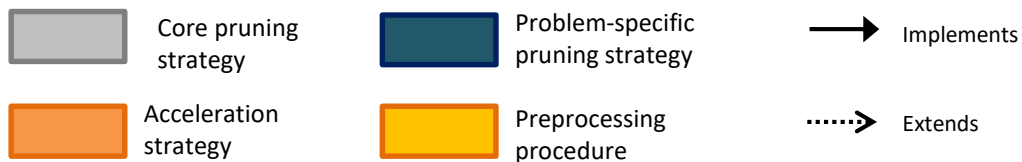
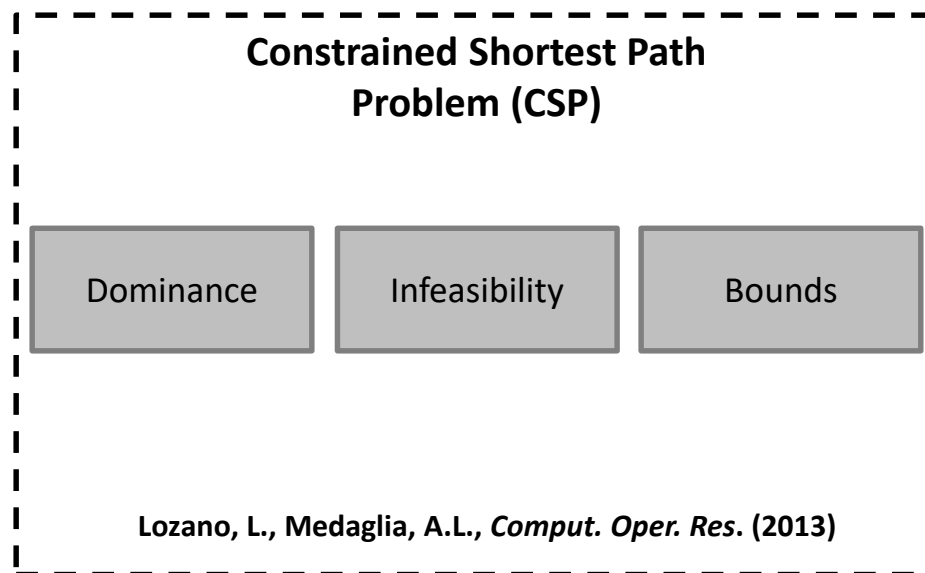
Agenda

- Part I: fundamentals
- Part II: intuition
 - The pulse algorithm
 - **Constrained Shortest Path Problem (CSP)**
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- Part V: perspectives

Pulse Algorithm for Hard Shortest Path Problems



Constrained Shortest Path Problem (CSP)



- Dumitrescu & Boland (2003)

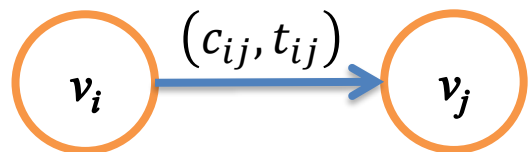
Constrained Shortest Path Problem (CSP)

Problem statement

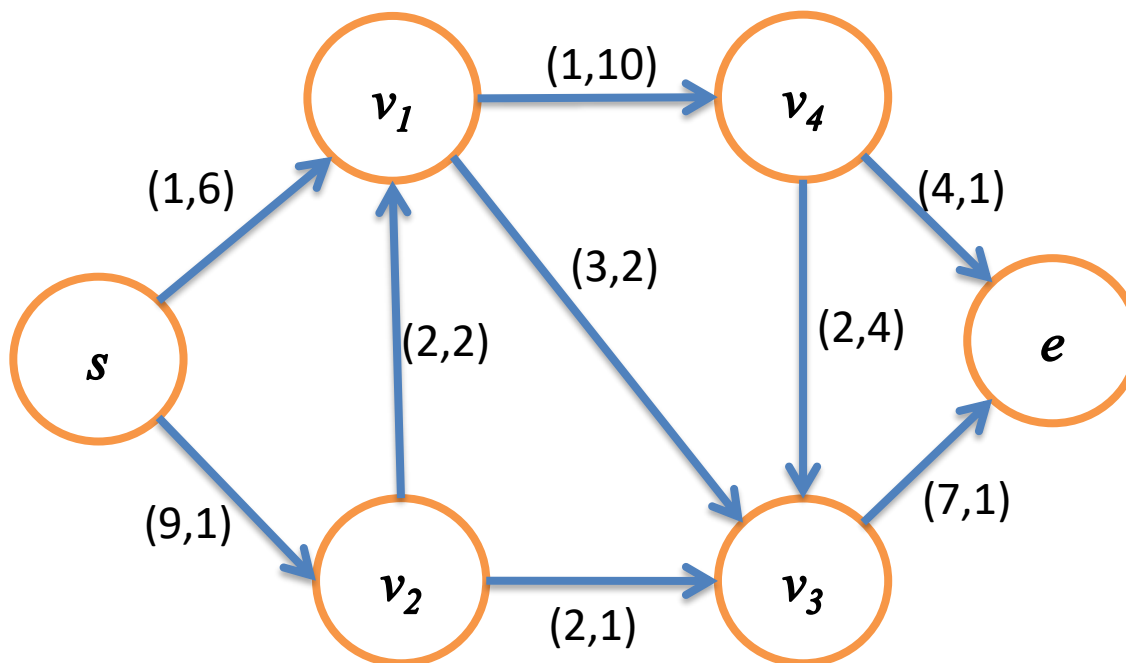
- The CSP is defined by:
 - Directed graph $\mathcal{G} = (\mathcal{N}, \mathcal{A})$
 - $\mathcal{N} = \{v_1, \dots, v_i, \dots, v_n\}$
 - $\mathcal{A} = \{(i, j) | v_i \in \mathcal{N}, v_j \in \mathcal{N}, i \neq j\}$
 - Find a minimum cost path starting at node v_s and ending at node v_e
 - Nonnegative weights c_{ij} and t_{ij} are the cost and travel time of traversing arc $(i, j) \in \mathcal{A}$
 - Time constraint T

Constrained Shortest Path Problem (CSP)

Problem statement

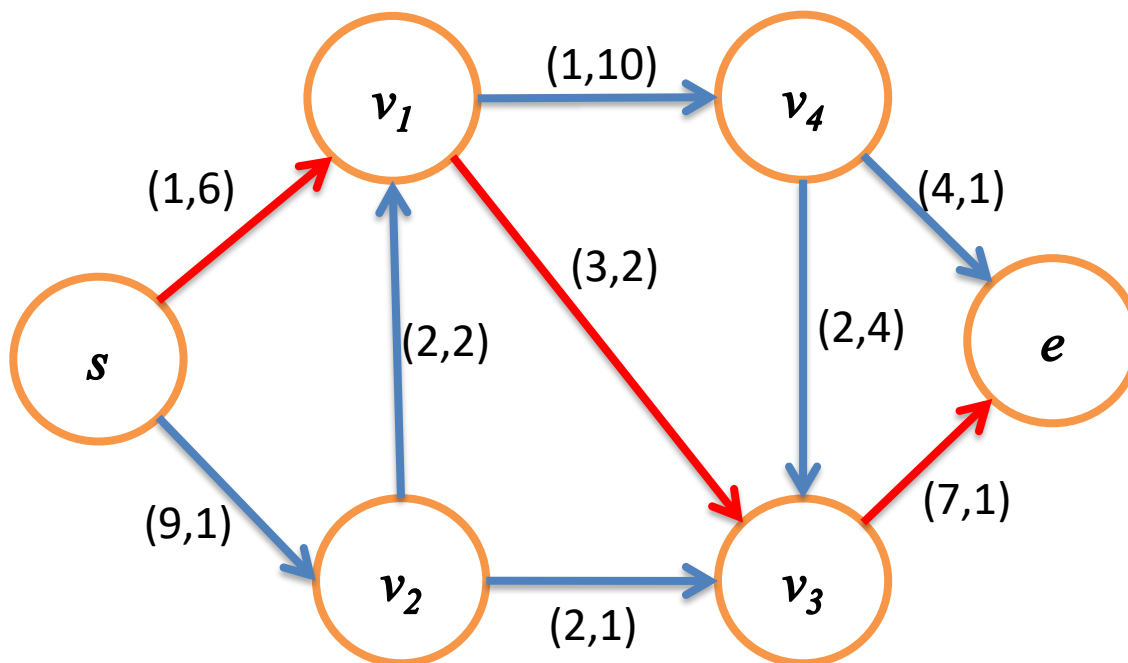
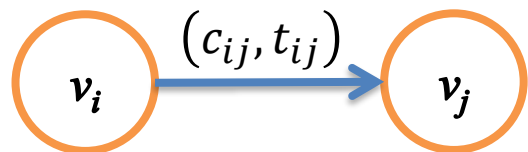


$$T = 14$$



Constrained Shortest Path Problem (CSP)

Problem statement



$$T = 14$$

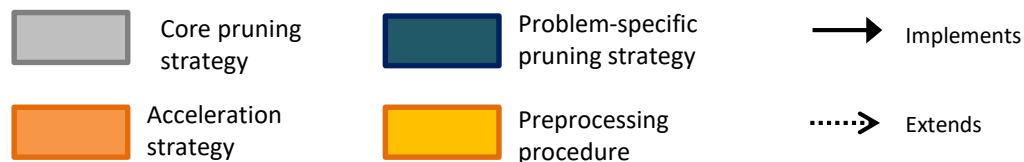
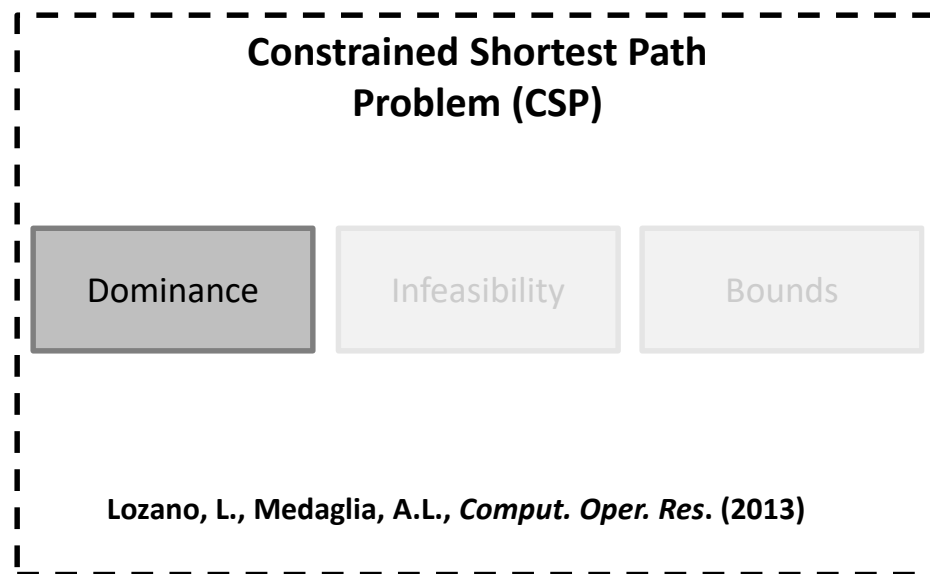
$$\mathcal{P} \leftarrow \{s, v_1, v_3, e\}$$

$$c(\mathcal{P}) = 11$$

$$t(\mathcal{P}) = 9$$

Constrained Shortest Path Problem (CSP)

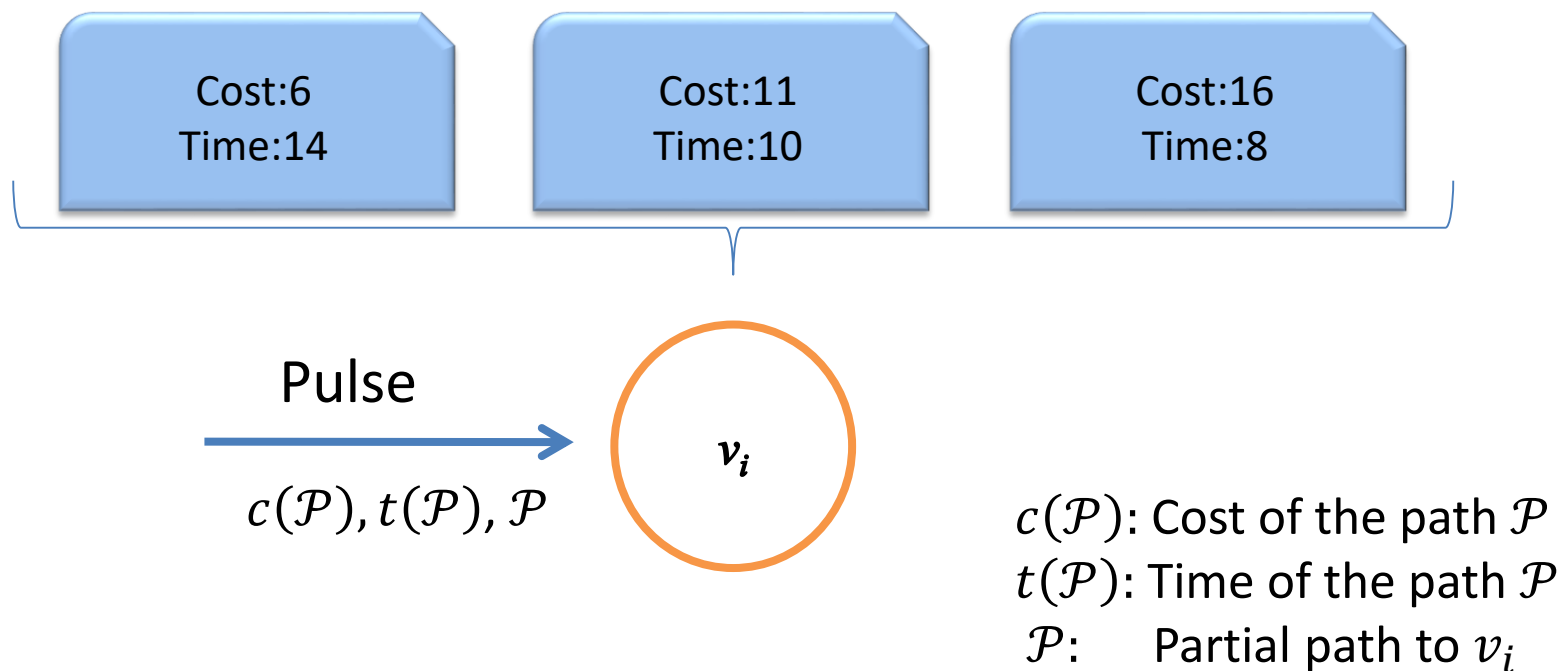
Dominance pruning



Constrained Shortest Path Problem (CSP)

Dominance pruning

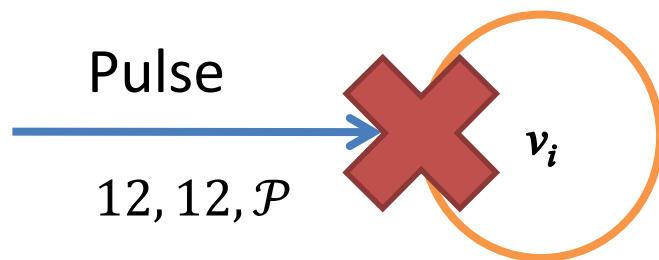
- Dominance relationships can be defined over partial paths as in DP approaches



Constrained Shortest Path Problem (CSP)

Dominance pruning

- Dominance relationships can be defined over partial paths as in DP approaches

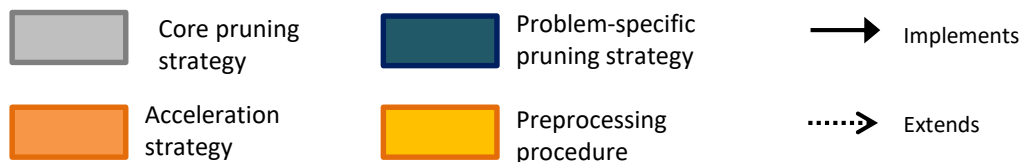
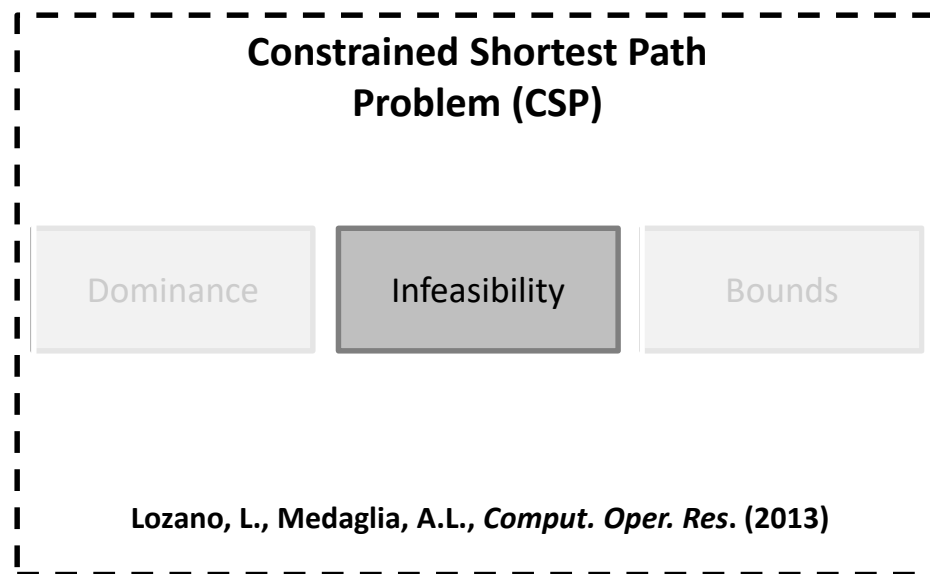


Pulse is discarded by dominance pruning!

$c(\mathcal{P})$: Cost of the path \mathcal{P}
 $t(\mathcal{P})$: Time of the path \mathcal{P}
 \mathcal{P} : Partial path to v_i

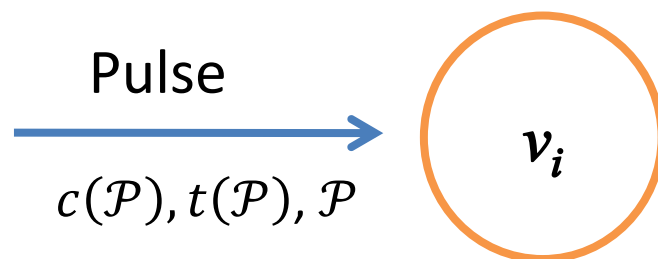
Constrained Shortest Path Problem (CSP)

Infeasibility pruning



Constrained Shortest Path Problem (CSP)

Infeasibility pruning

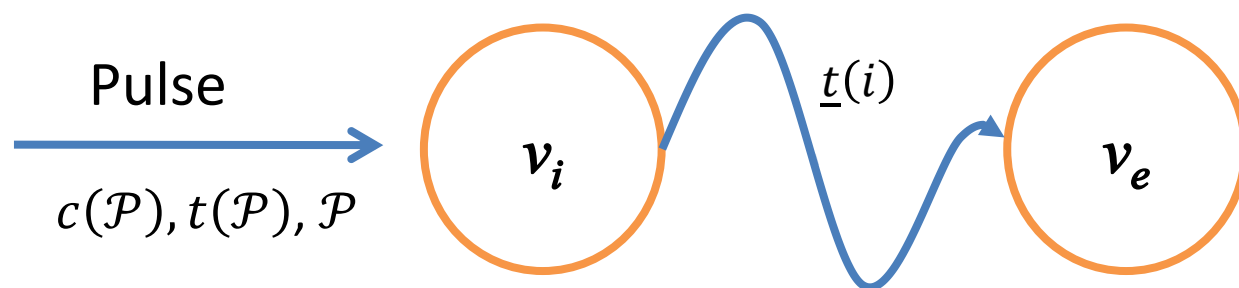


An incoming pulse to v_i is pruned if:

$$t(\mathcal{P}) > T$$

Constrained Shortest Path Problem (CSP)

Infeasibility pruning



An incoming pulse to v_i is pruned if:

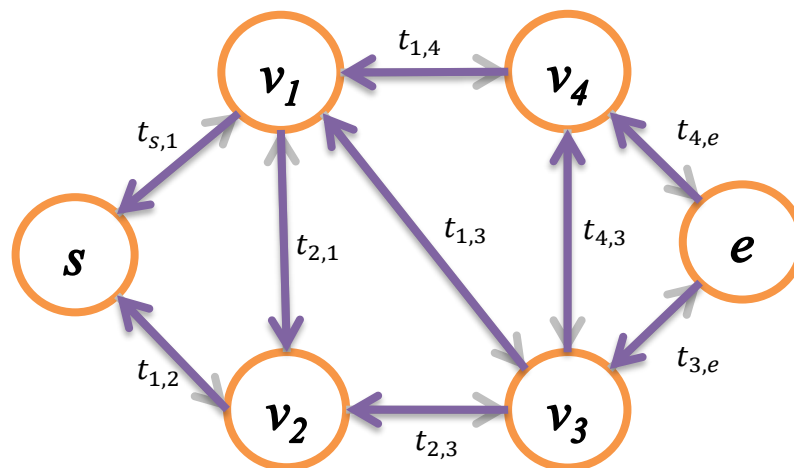
$$t(\mathcal{P}) + \boxed{t(i)} > T$$

Lower bound on the resource consumption from v_i to v_e

Constrained Shortest Path Problem (CSP)

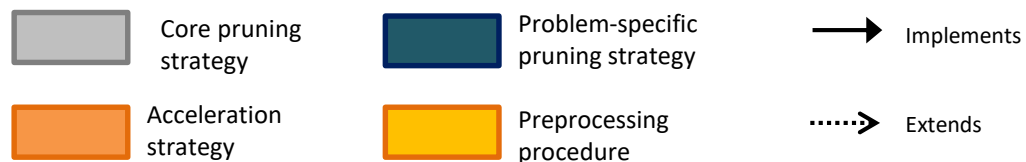
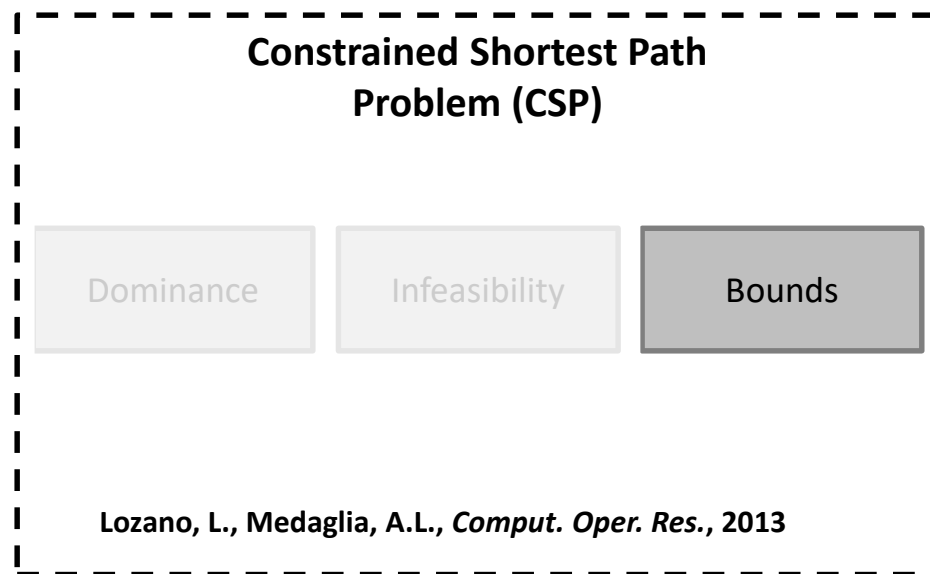
Infeasibility pruning

- Calculate a bound on the minimum resource required $\underline{t}(i)$ from node v_i to the final node
 - Reverse the network
 - Use a shortest path algorithm over the reversed network for the travel time attribute



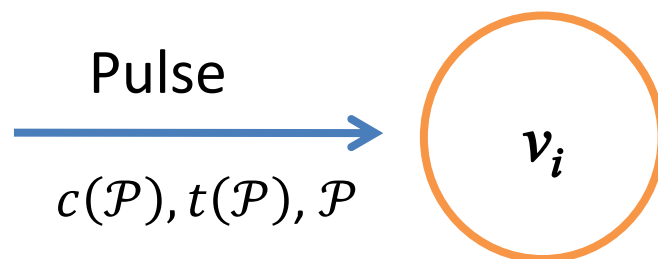
Constrained Shortest Path Problem (CSP)

Bounds pruning



Constrained Shortest Path Problem (CSP)

Bounds pruning

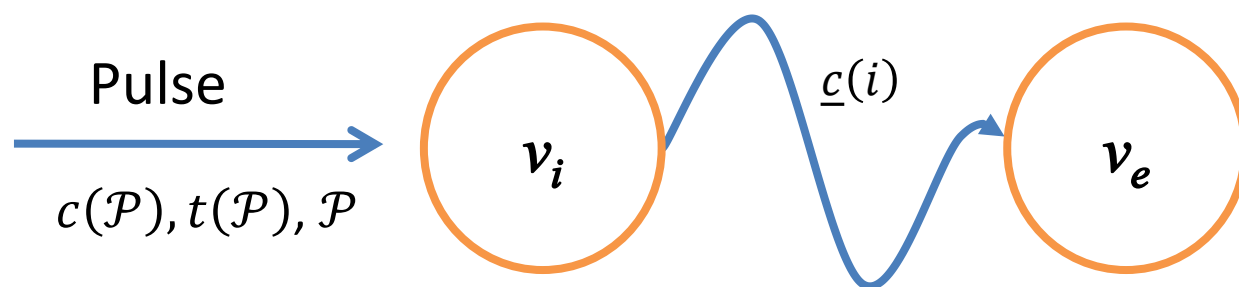


An incoming pulse to v_i is pruned if:

$$c(\mathcal{P}) \geq \boxed{\bar{c}} \longrightarrow \boxed{\text{Primal bound}}$$

Constrained Shortest Path Problem (CSP)

Bounds pruning



An incoming pulse to v_i is pruned if:

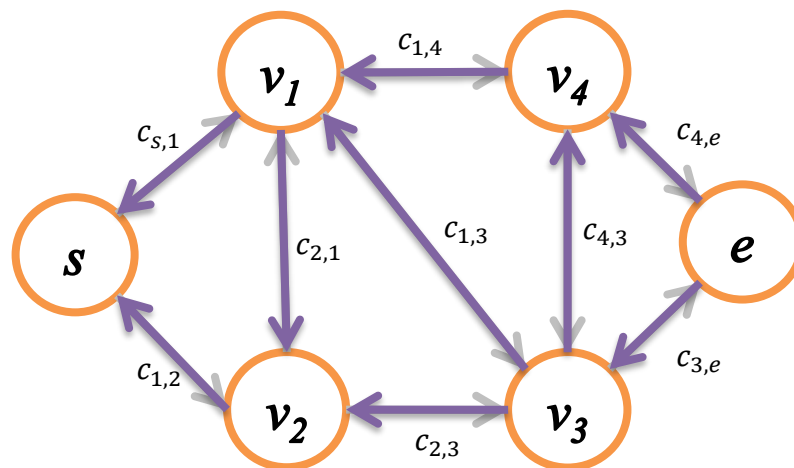
$$c(\mathcal{P}) + \underline{c}(i) \geq \bar{c} \longrightarrow \text{Primal bound}$$

Lower bound on the cost
from v_i to v_e

Constrained Shortest Path Problem (CSP)

Bounds pruning


- Calculate a bound on the minimum cost $\underline{c}(i)$ from node v_i to the final node
 - Reverse the network
 - Use a shortest path algorithm over the reversed network for the cost attribute



Constrained Shortest Path Problem (CSP)

Numerical example

<https://github.com/dukduque/jPulseBase>

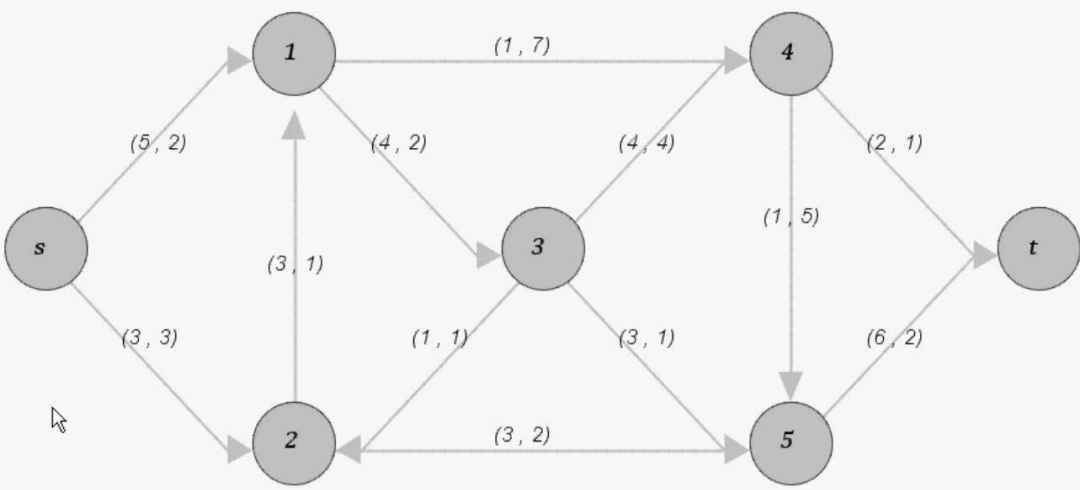


Universidad de los Andes

Pulse Algorithm Animation
Constrained Shortest Path Problem

Daniel Duque
Leonardo Lozano
Andrés Medaglia

Graph



Pulse Log

Current Path

| <i>Current Distance</i> | <i>Current Time</i> |
|-------------------------|---------------------|
| --- | --- |

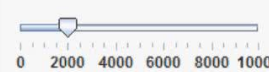
Time Constraint

| <i>Best Solution</i> | <i>Time Consumption</i> |
|----------------------|-------------------------|
| --- | --- |

Animation Settings


Animate
 Trace
 Msg Trace

Milliseconds Speed Bar



0 2000 4000 6000 8000 10000

Start Pulse **Upload Graph** **Trace**



Constrained Shortest Path Problem (CSP)

Computational experiments

Setup:

- Benchmark algorithm proposed by Santos et al. (2007)
- Pulse algorithm coded in Java and compiled in Eclipse SDK 3.4.2
- CPU: Intel mobile core 2 Duo @ 2.4GHz 512MB of RAM for the JVM
- The amount of labels is set to 3

Constrained Shortest Path Problem (CSP)

Computational experiments

Table 1
Computational results for the Santos et al. [29] instances.

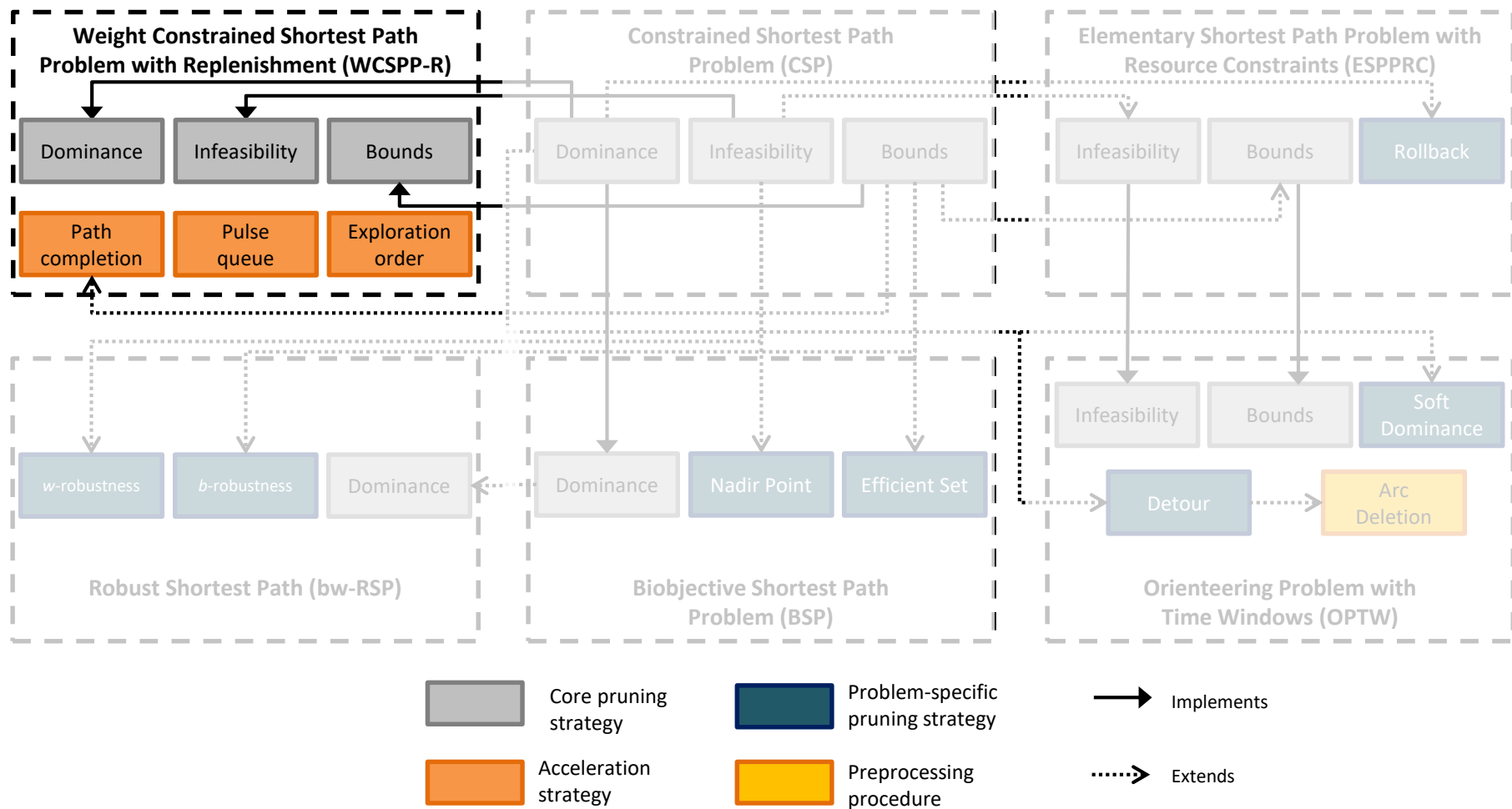
| Nodes | Arcs | p=0.1 | | | p=0.2 | | | p=0.4 | | | p=0.6 | | | p=0.8 | | |
|----------------|---------|-------|-------|---------|-------|-------|---------|-------|-------|---------|-------|-------|---------|-------|-------|---------|
| | | Pulse | LRA | Speedup | Pulse | LRA | Speedup | Pulse | LRA | Speedup | Pulse | LRA | Speedup | Pulse | LRA | Speedup |
| 40,000 | 60,000 | 0.05 | 2.40 | 48.00 | 0.05 | 2.40 | 48.00 | 0.05 | 2.40 | 48.00 | 0.05 | 2.40 | 48.00 | 0.05 | 2.40 | 48.00 |
| 40,000 | 100,000 | 0.08 | 3.00 | 37.50 | 0.08 | 3.00 | 37.50 | 0.08 | 3.00 | 37.50 | 0.08 | 3.10 | 38.75 | 0.08 | 3.10 | 38.75 |
| 40,000 | 200,000 | 0.12 | 4.90 | 40.83 | 0.12 | 4.90 | 40.83 | 0.12 | 4.90 | 40.83 | 0.12 | 5.00 | 41.67 | 0.12 | 5.10 | 42.50 |
| 40,000 | 400,000 | 0.21 | 7.70 | 36.67 | 0.22 | 7.70 | 35.00 | 0.26 | 7.80 | 30.00 | 0.22 | 8.00 | 36.36 | 0.21 | 8.30 | 39.52 |
| 40,000 | 600,000 | 0.29 | 10.70 | 36.90 | 0.34 | 10.70 | 31.47 | 0.31 | 10.90 | 35.16 | 0.31 | 11.20 | 36.13 | 0.31 | 11.70 | 37.74 |
| 40,000 | 800,000 | 0.39 | 13.00 | 33.33 | 0.47 | 13.10 | 27.87 | 0.52 | 13.40 | 25.77 | 0.55 | 13.80 | 25.09 | 0.43 | 14.40 | 33.49 |
| Geometric mean | | | | 40.32 | 38.41 | | | 37.26 | | | 41.22 | | | 41.10 | | |

- Other benchmark algorithm: Zhu & Wilhelm (2012)
- See Lozano & Medaglia (2013)
- Other algorithms:
 - Sedeño-Noda & Alonso-Rodriguez (2015) - k-SP
 - Thomas, Calogiuri & Hewitt (2018) – RC-BDA*

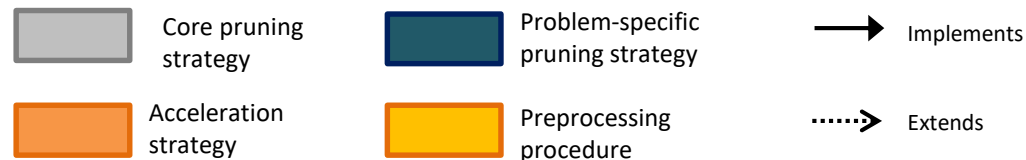
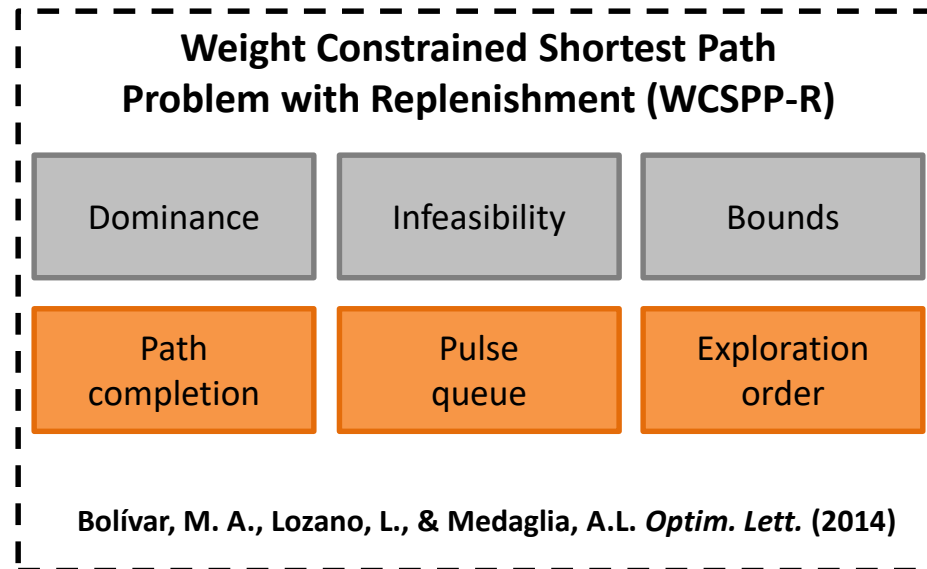
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 - **Weight Constrained Shortest Path Problem with Replenishment (WCSPR-R)**
 - Biobjective Shortest Path Problem (BSP)
 - Elementary Shortest Path Problem with Resource Constraints (ESPPRC)
 - Orienteering Problem with Time Windows (OPTW)
 - Robust Shortest Path (bw-RSP)
- Part IV: applications
- Part V: perspectives

Pulse Algorithm for Hard Shortest Path Problems



Weight Constrained Shortest Path Problem with Replenishment (WCSPP-R)



- Smith, Boland & Waterer (2012)
- Lozano & Medaglia (2013)

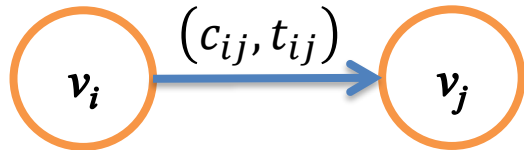
Weight Constrained Shortest Path Problem with Replenishment (WCSPP-R)

Problem statement

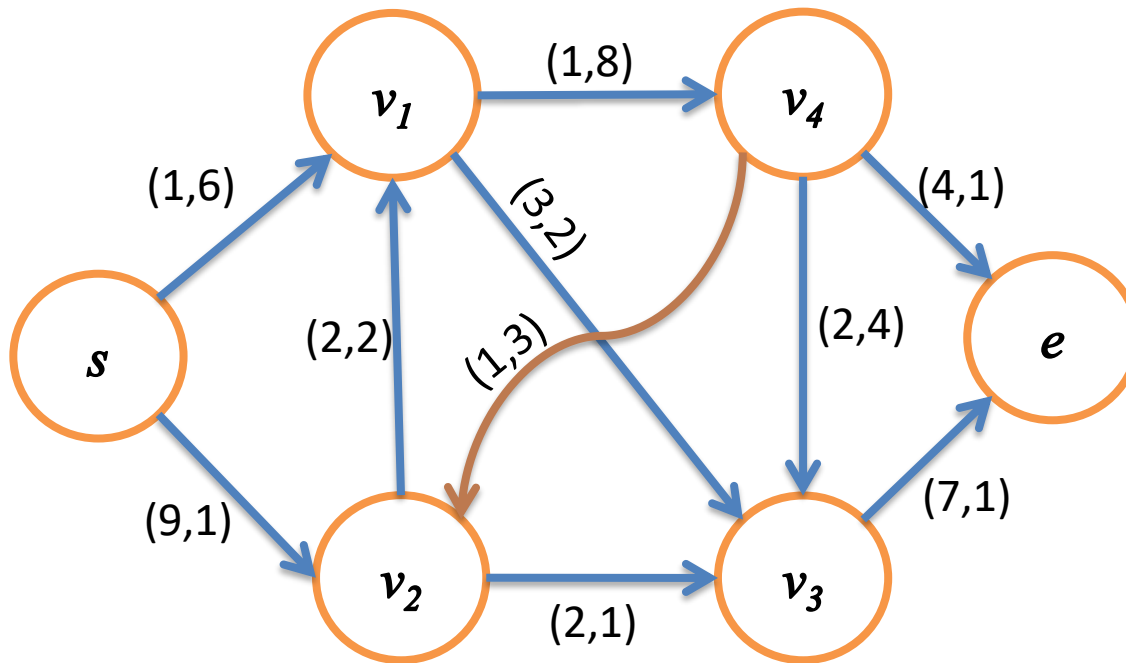
- The WCSPP-R is defined by:
 - Directed graph $\mathcal{G} = (\mathcal{N}, \mathcal{A})$
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 - Replenishment arcs

Weight Constrained Shortest Path Problem with Replenishment (WCSPR-R)

Problem statement

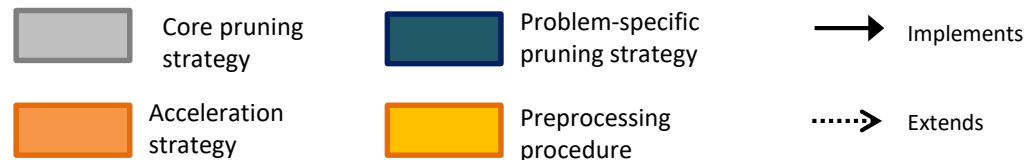
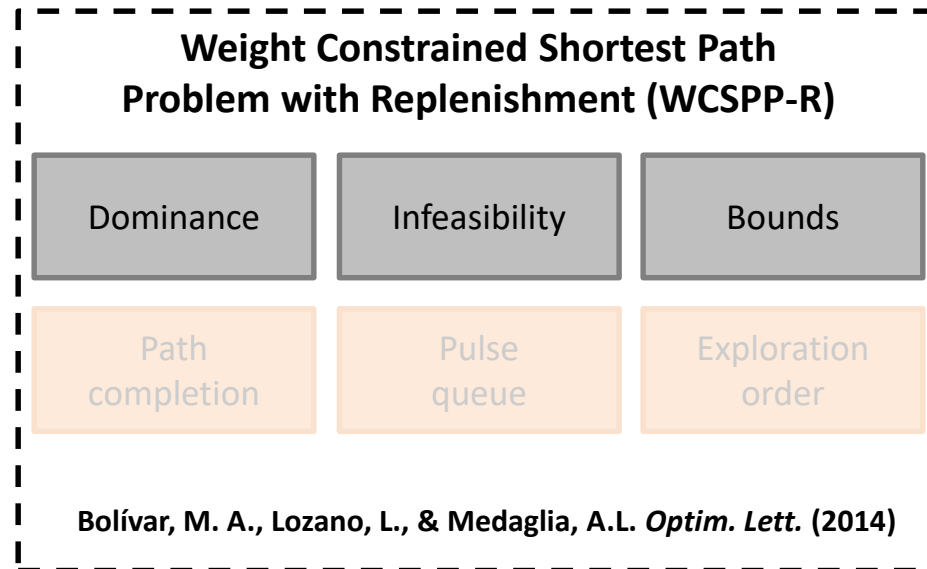


$$T = 14$$



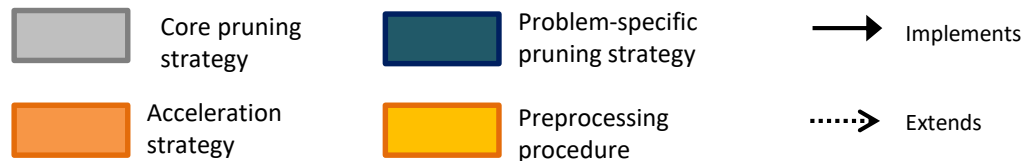
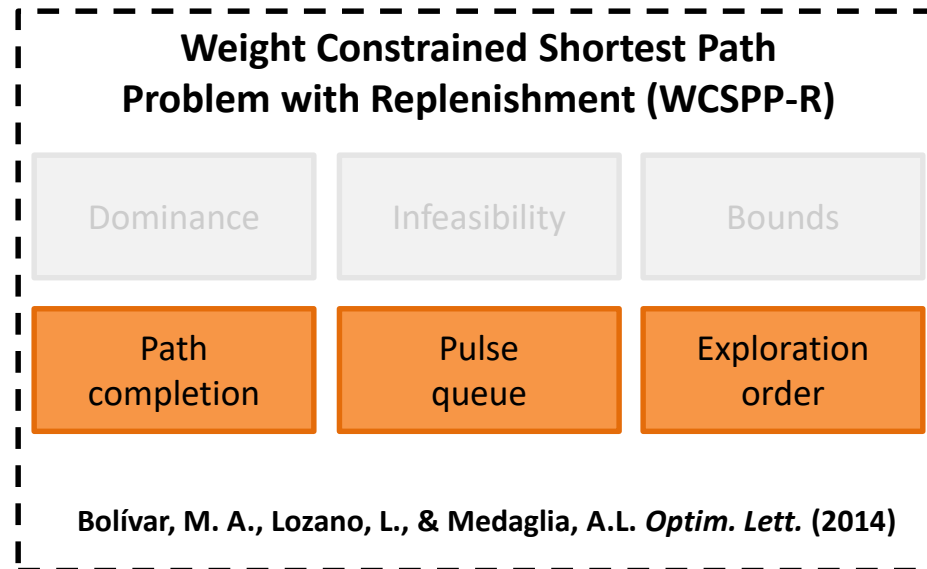
Weight Constrained Shortest Path Problem with Replenishment (WCSPP-R)

Pruning strategies



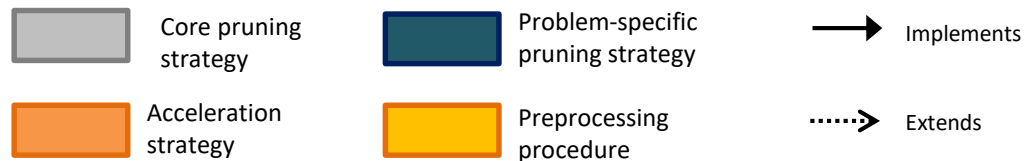
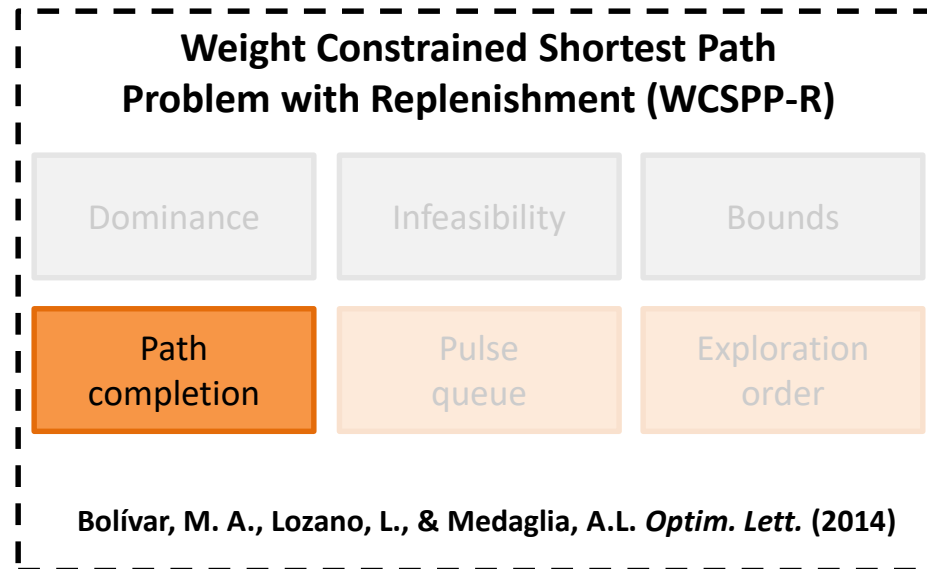
Weight Constrained Shortest Path Problem with Replenishment (WCSPP-R)

Acceleration strategies



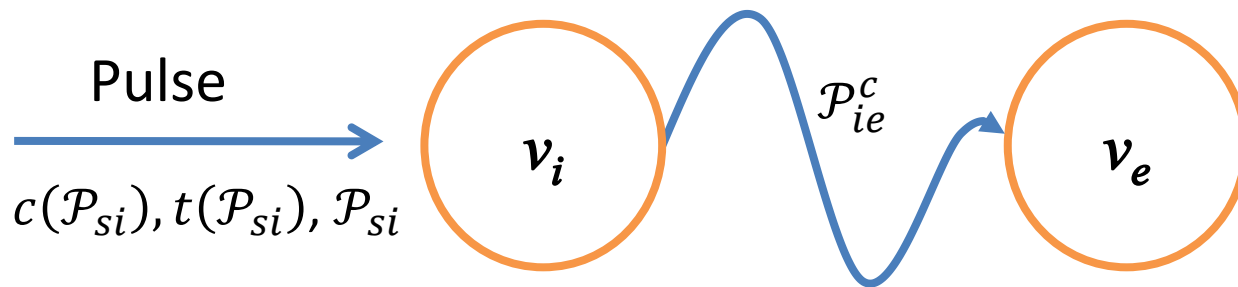
Weight Constrained Shortest Path Problem with Replenishment (WCSPP-R)

Acceleration strategies



Weight Constrained Shortest Path Problem with Replenishment (WCSPR-R)

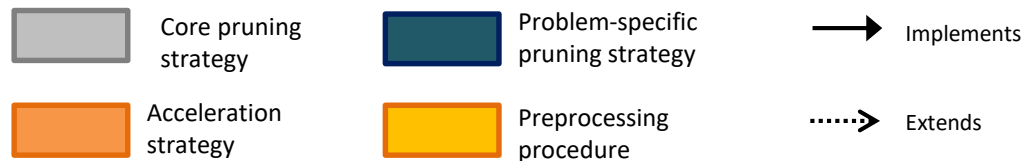
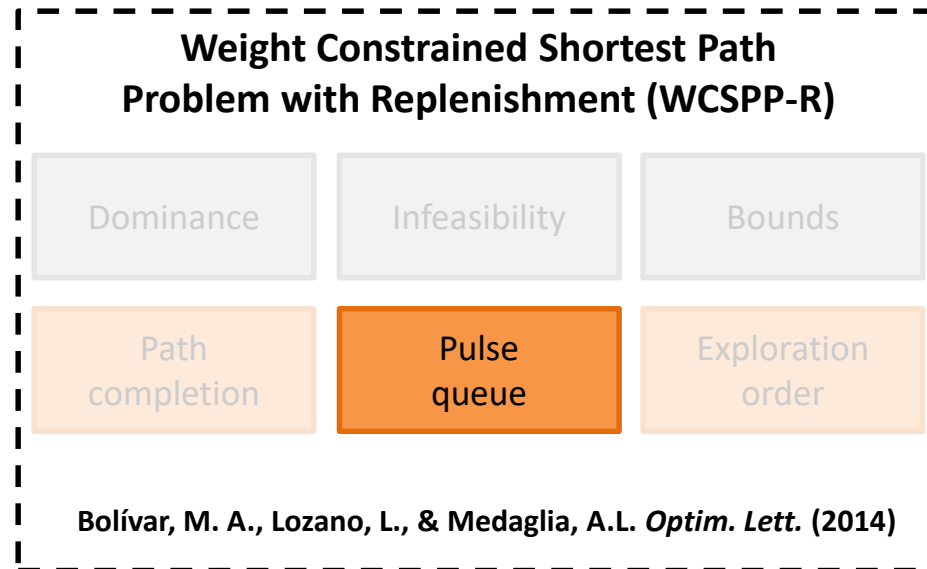
Path completion



$$t(\mathcal{P}_{si}) + t(\mathcal{P}_{ie}^c) \leq T \wedge \text{feasible}(\mathcal{P}_{ie}^c)$$

Weight Constrained Shortest Path Problem with Replenishment (WCSPP-R)

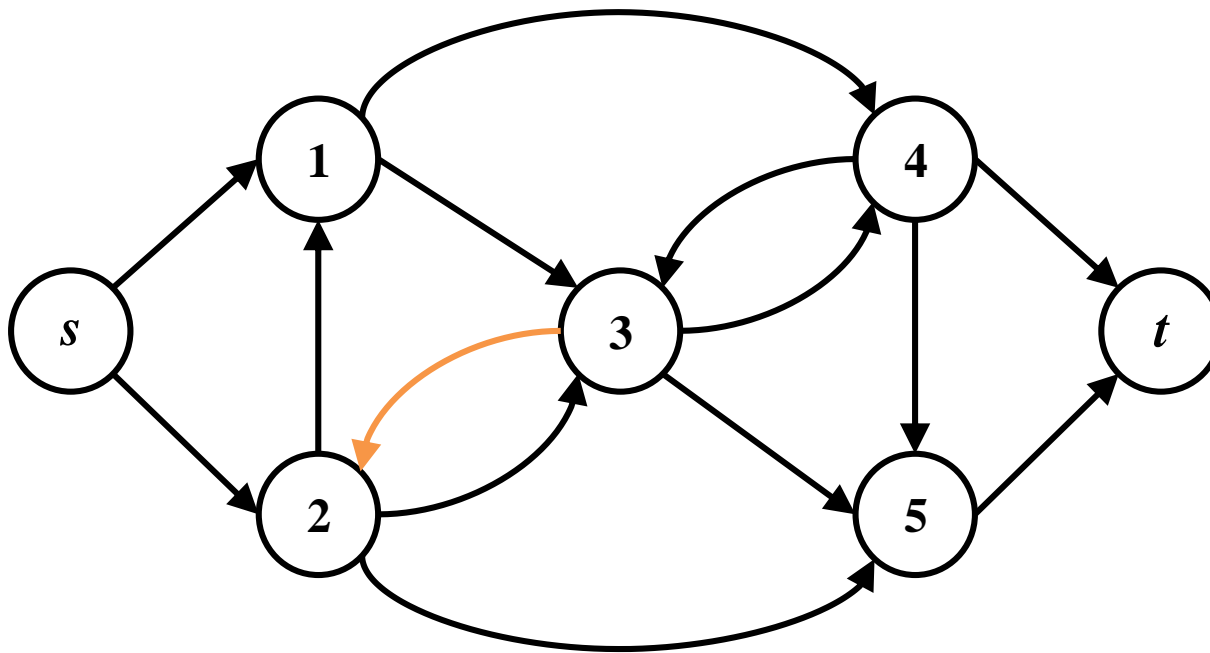
Acceleration strategies



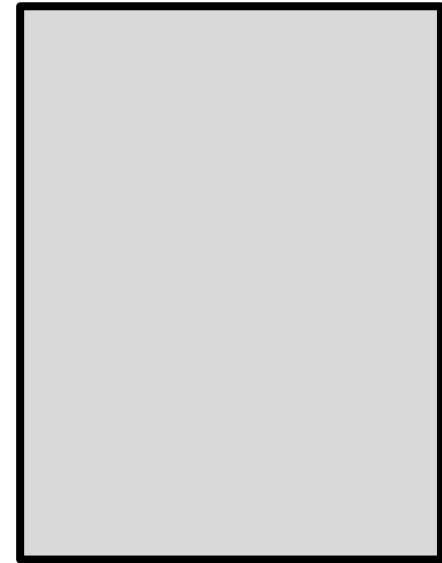
Weight Constrained Shortest Path Problem with Replenishment (WCSPR-R)

Pulse queue

Depth: 2

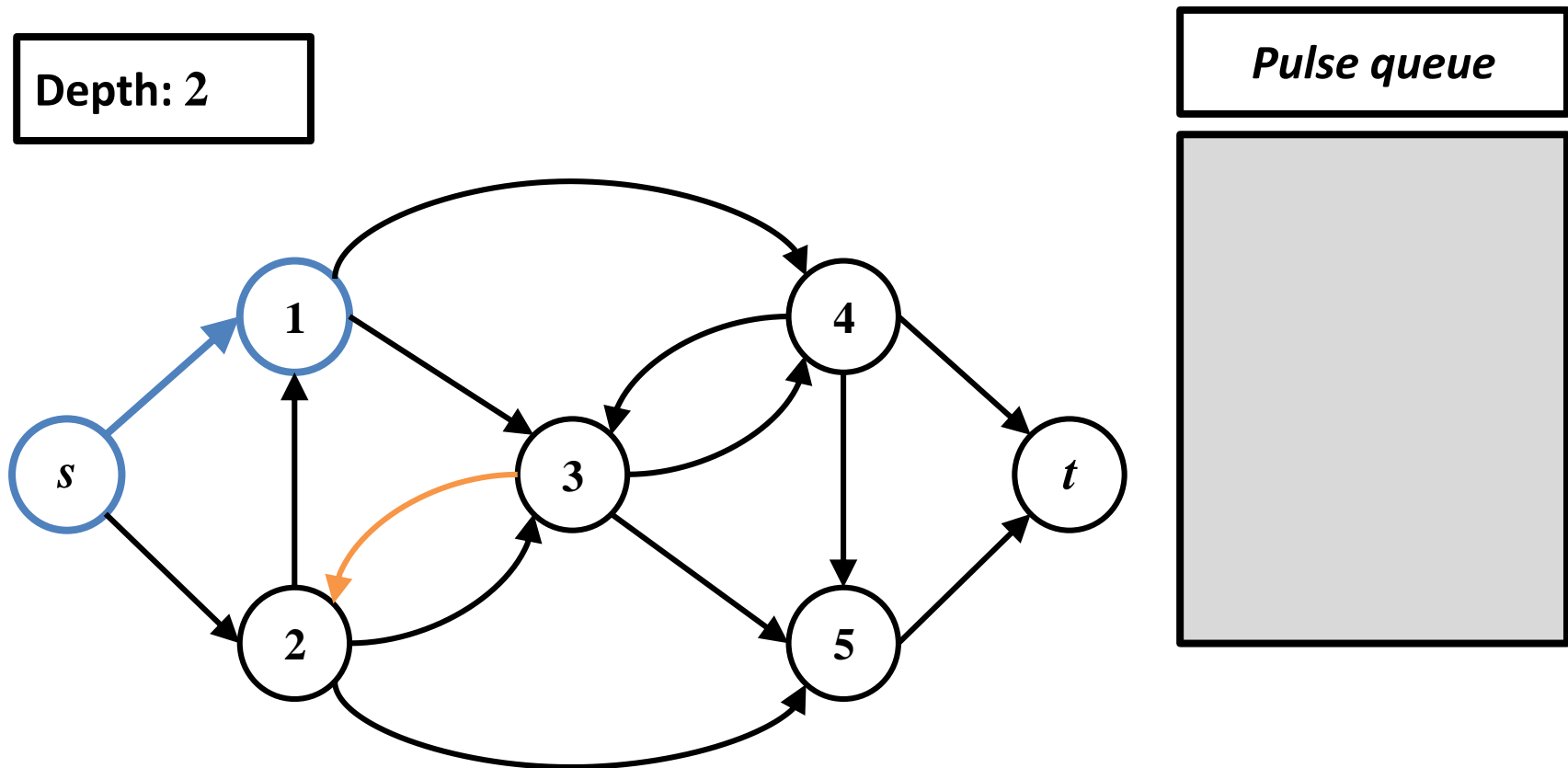


Pulse queue



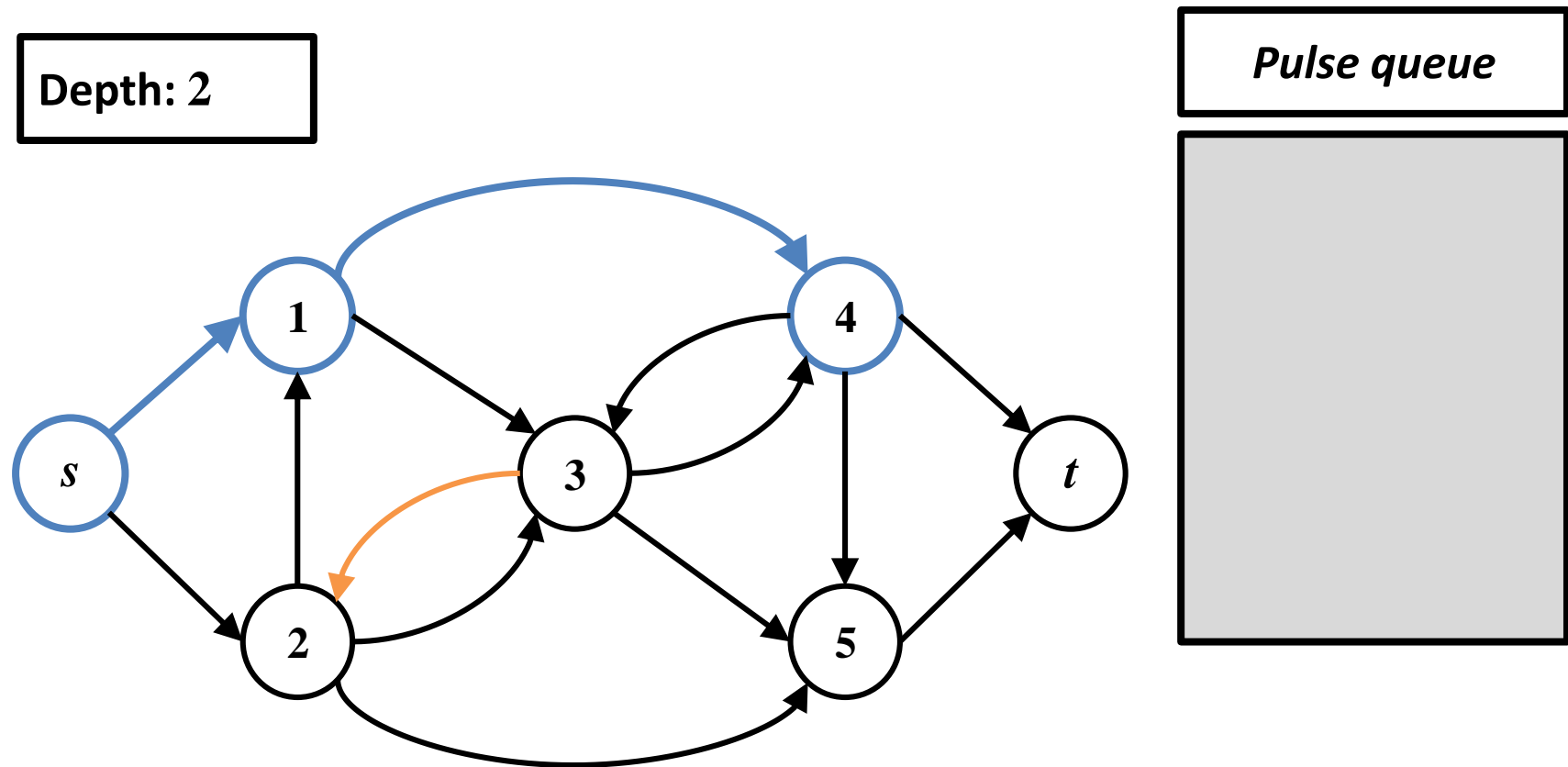
Weight Constrained Shortest Path Problem with Replenishment (WCSPR-R)

Pulse queue



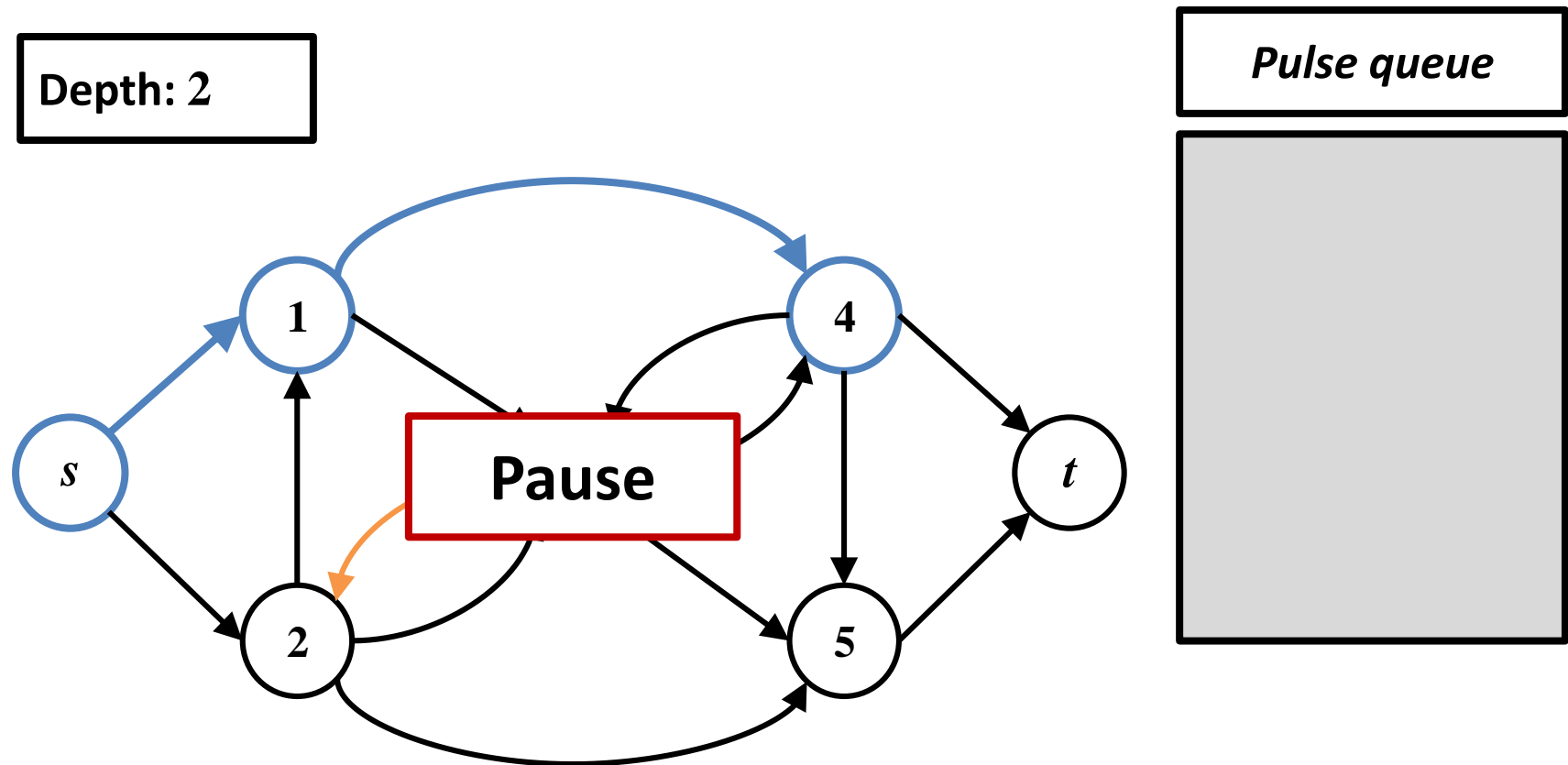
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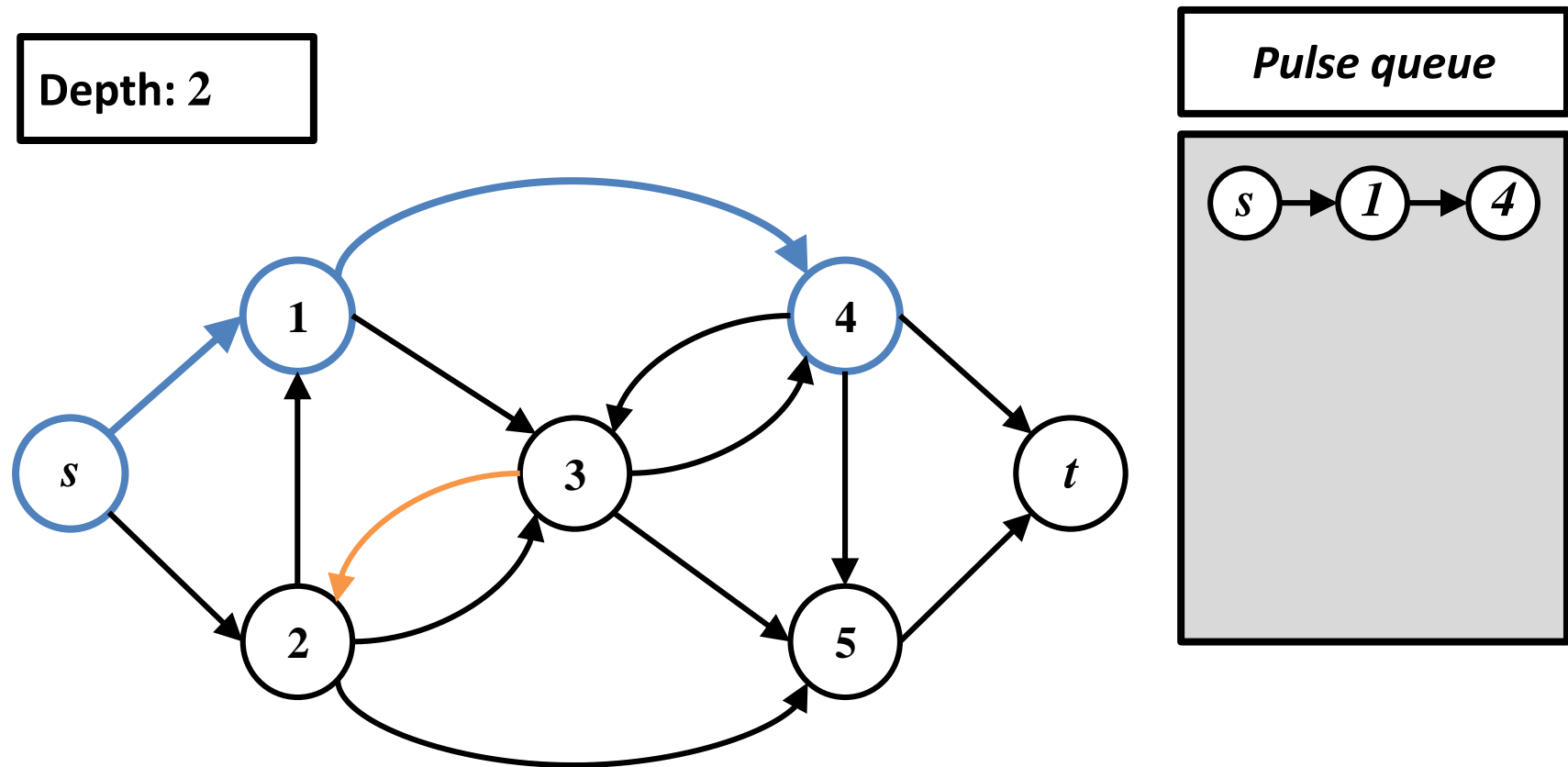
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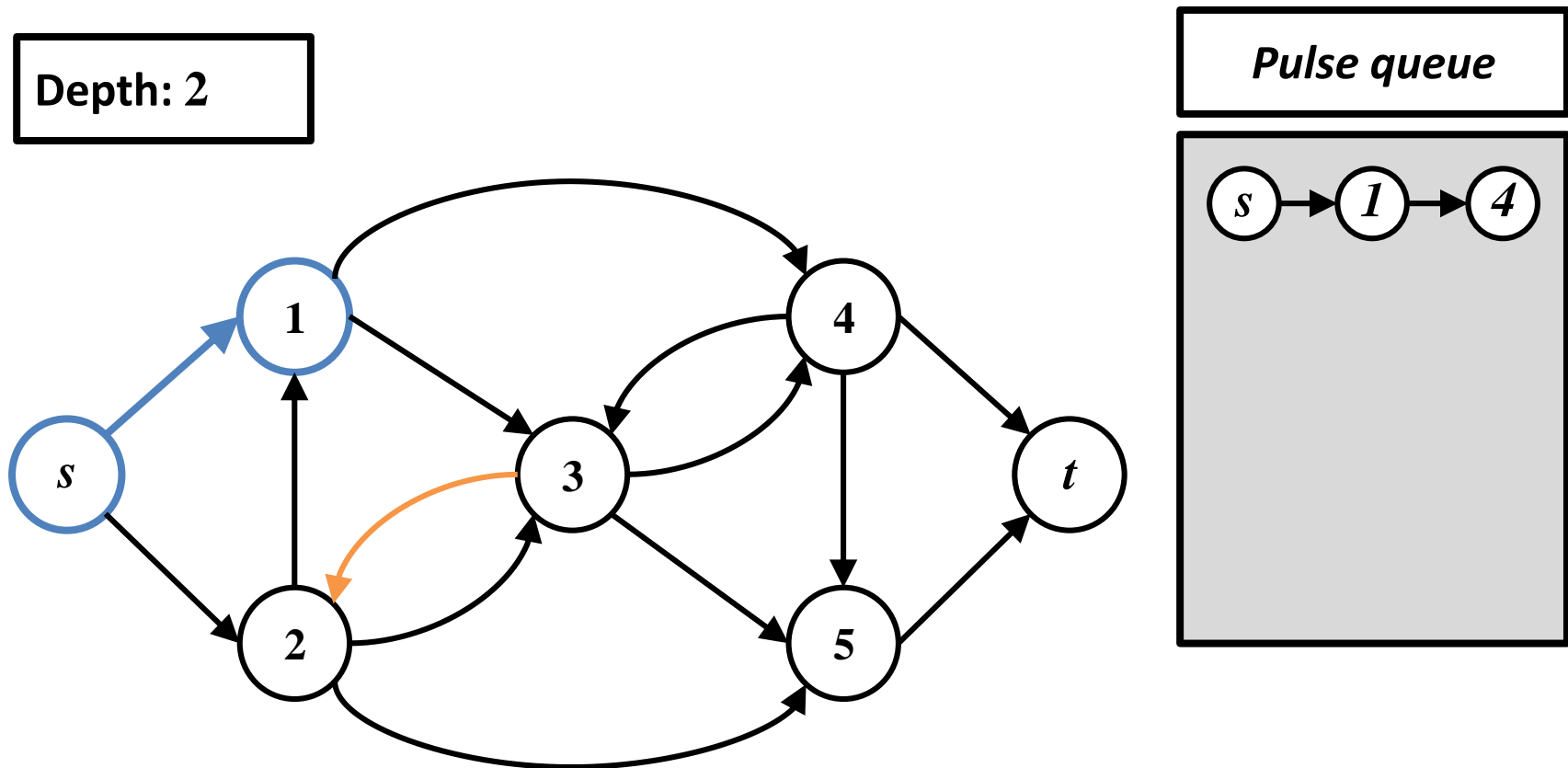
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Pulse queue



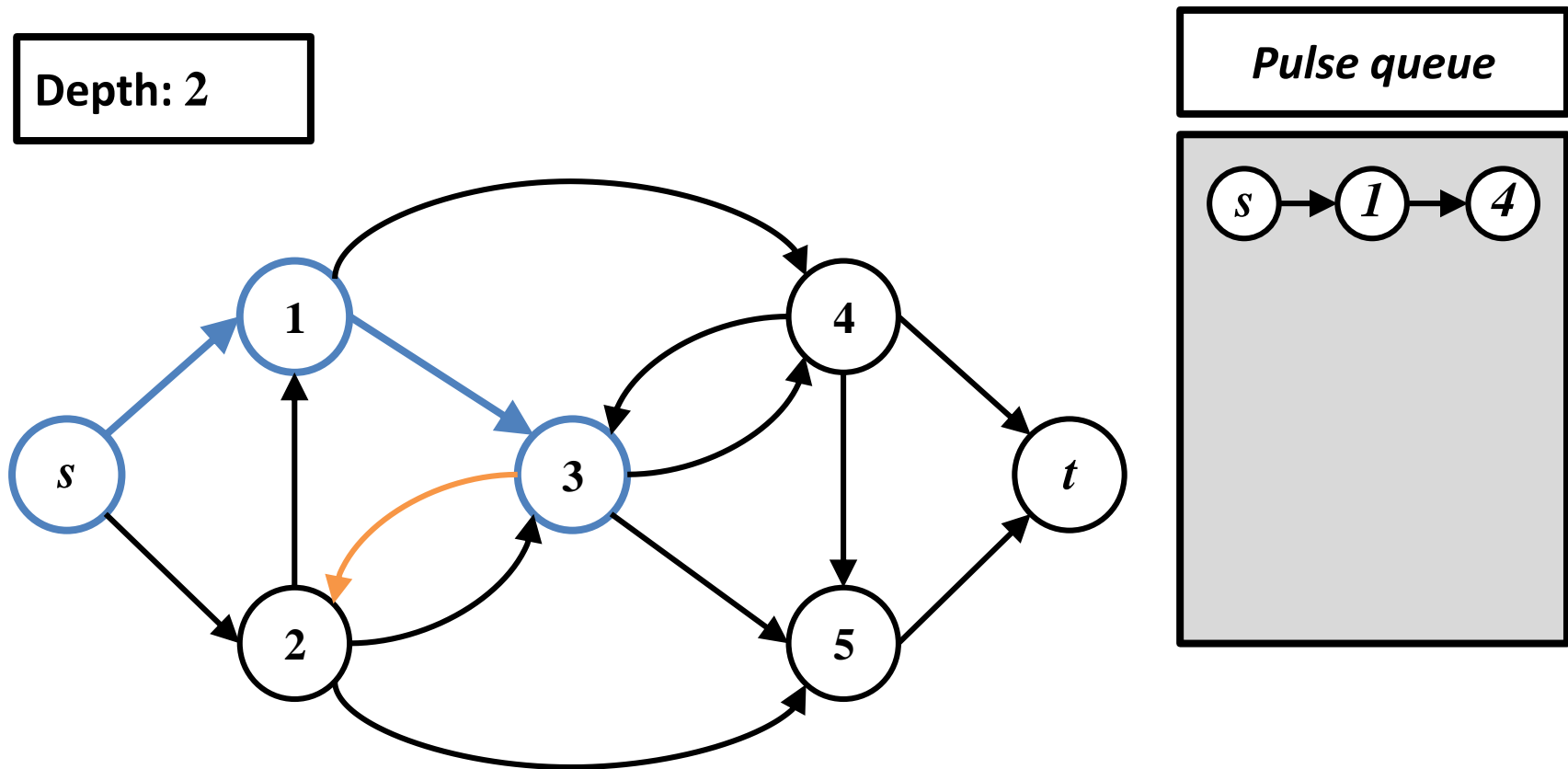
Weight Constrained Shortest Path Problem with Replenishment (WCSPR-R)

Pulse queue



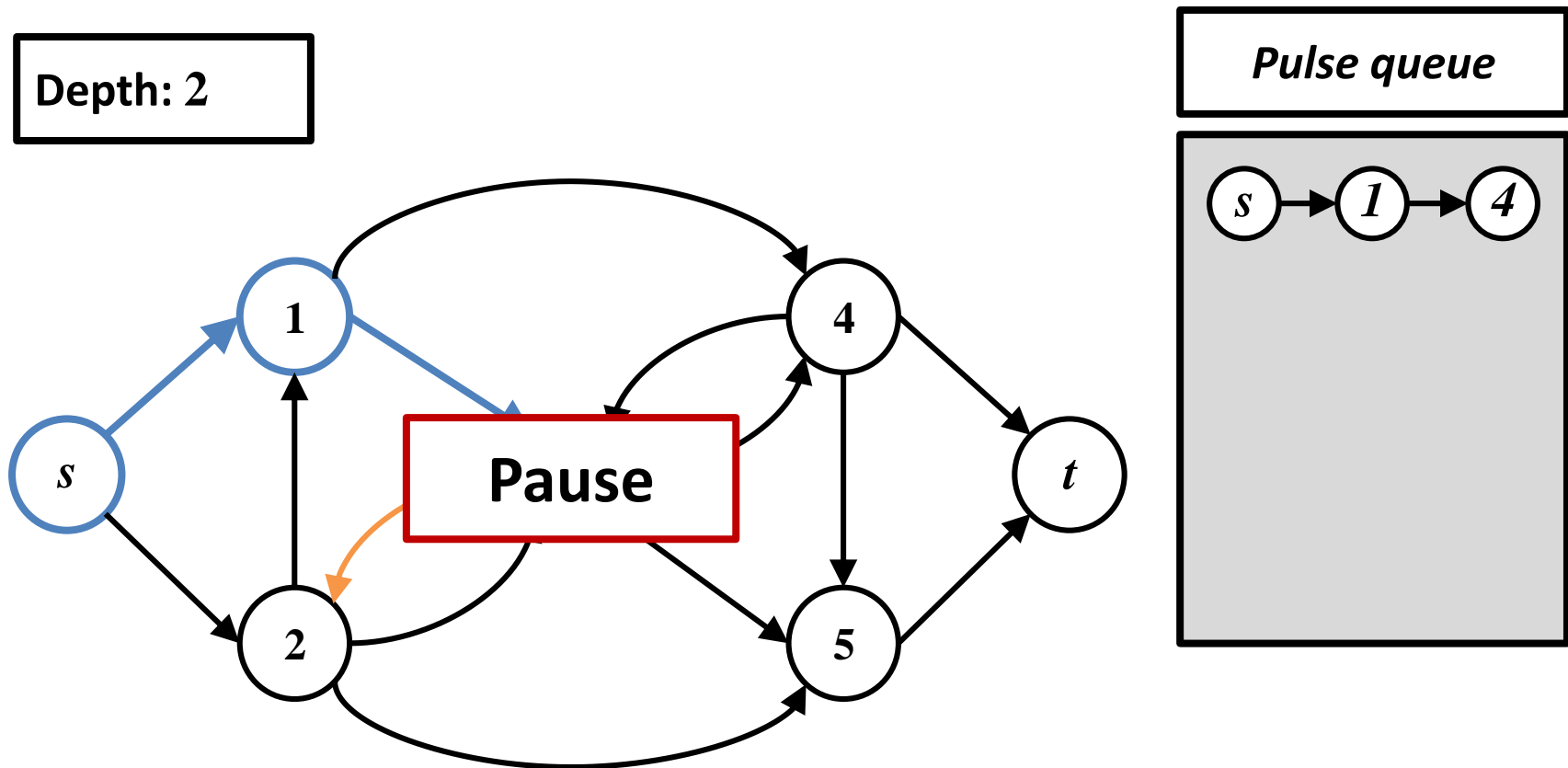
Weight Constrained Shortest Path Problem with Replenishment (WCSPR)

Pulse queue



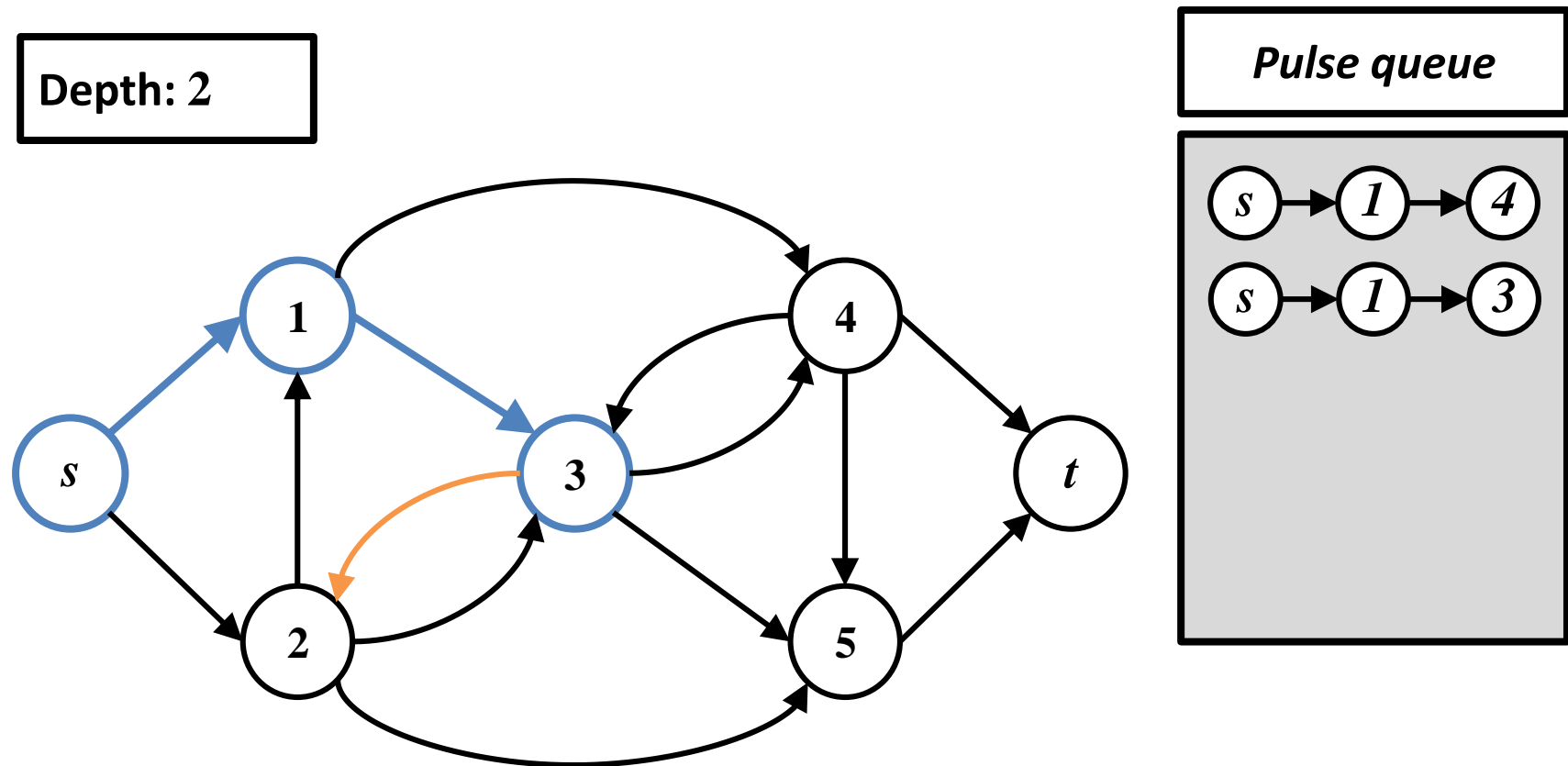
Weight Constrained Shortest Path Problem with Replenishment (WCSPR-R)

Pulse queue



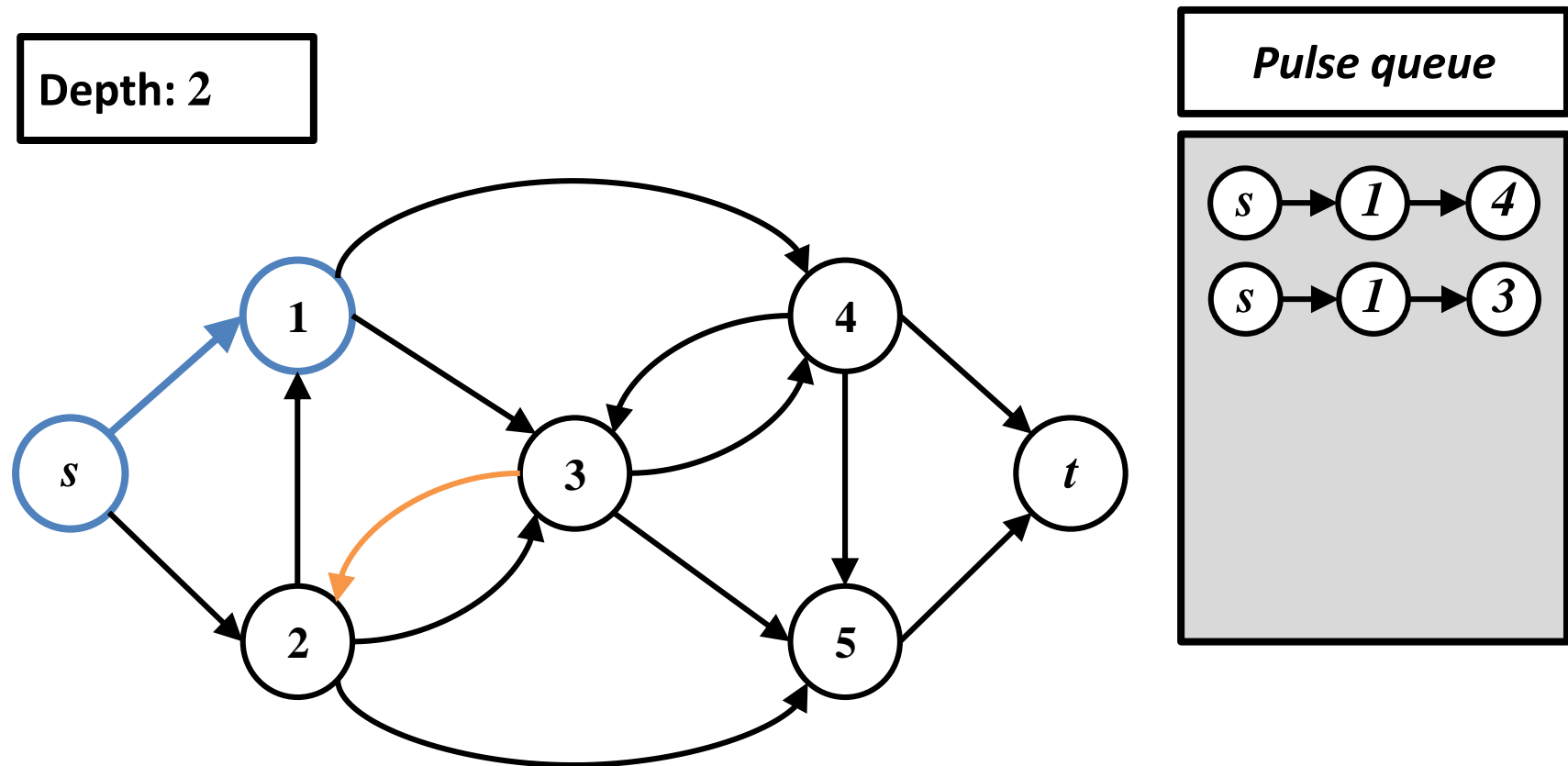
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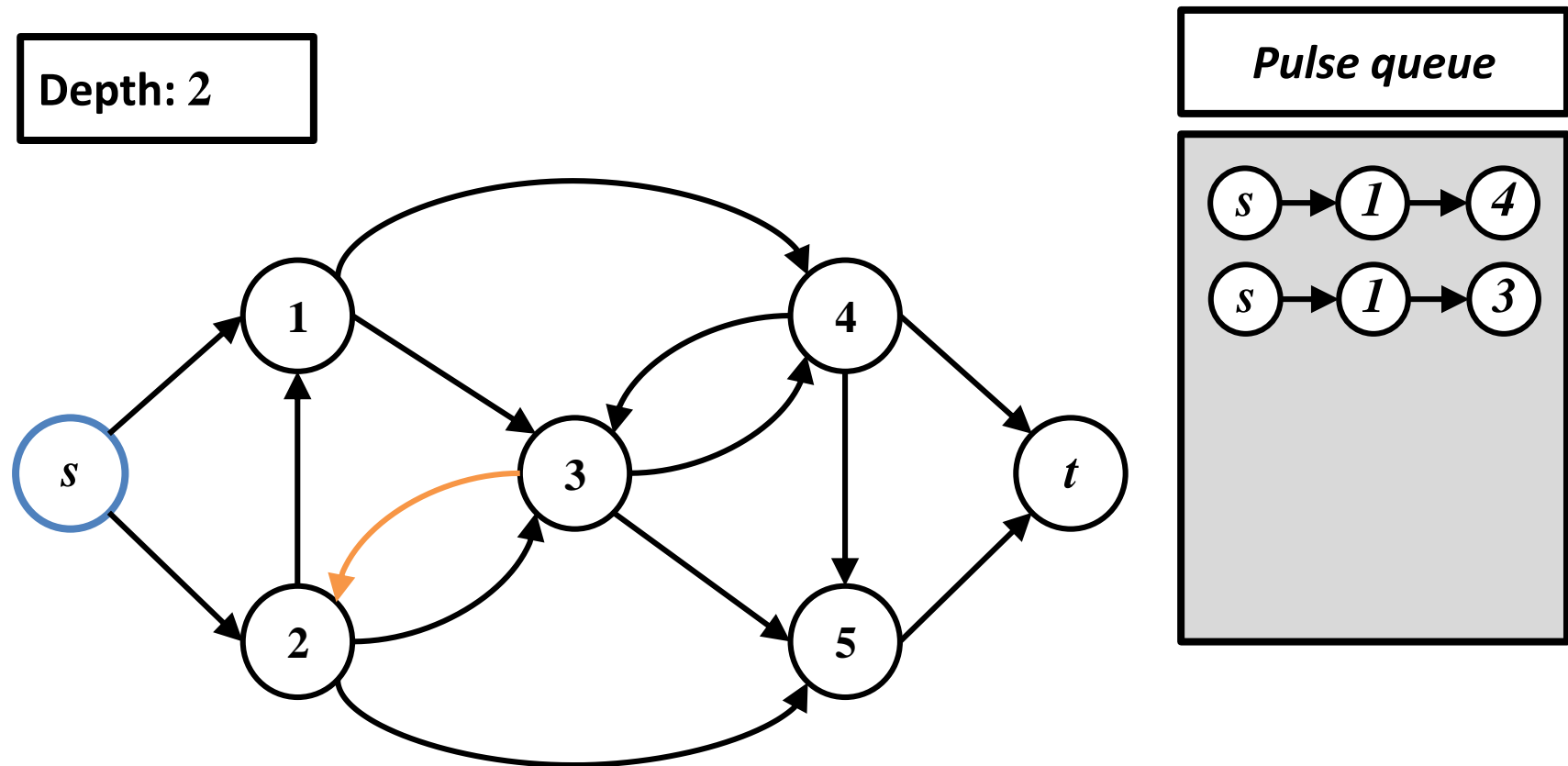
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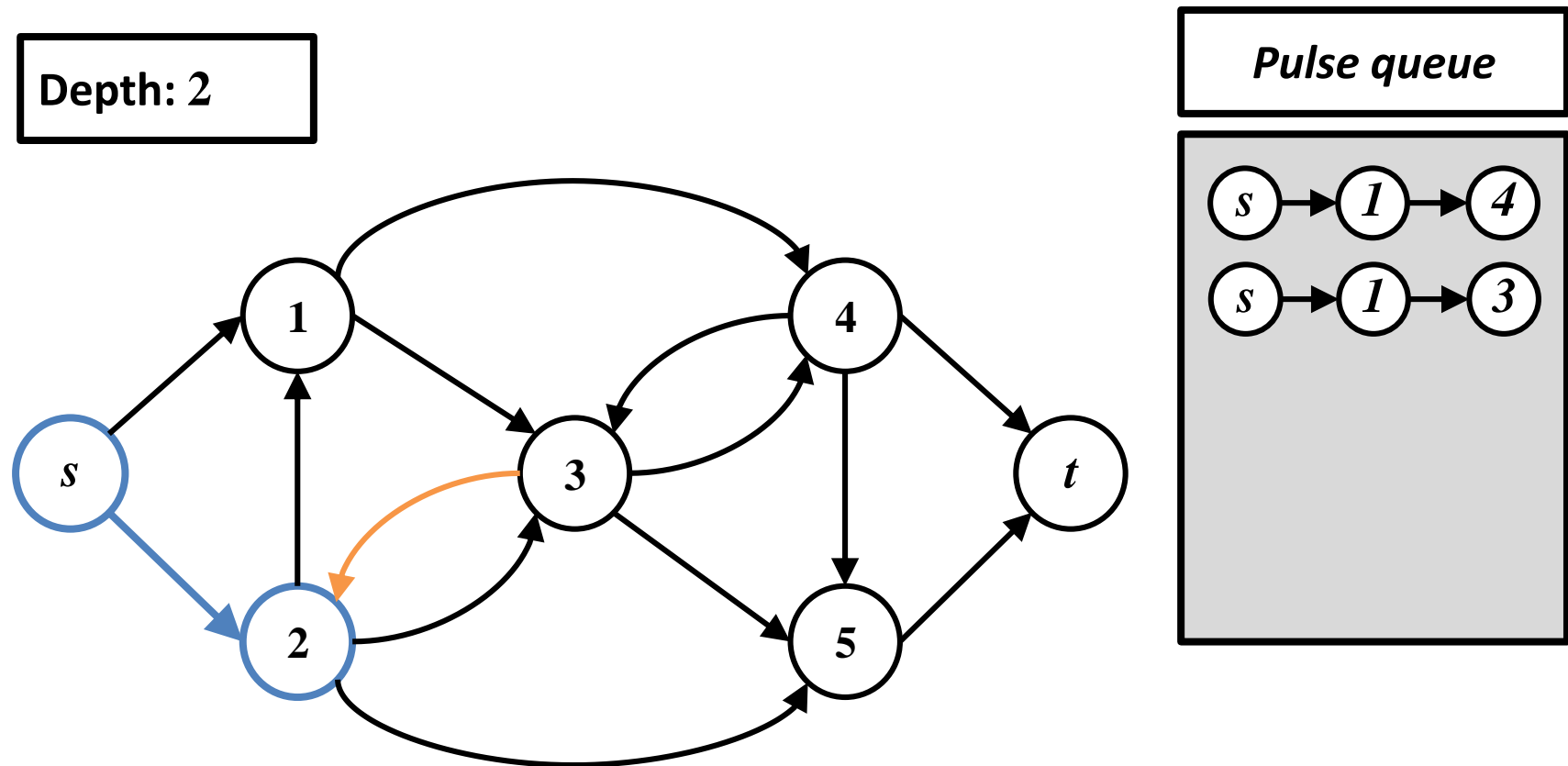
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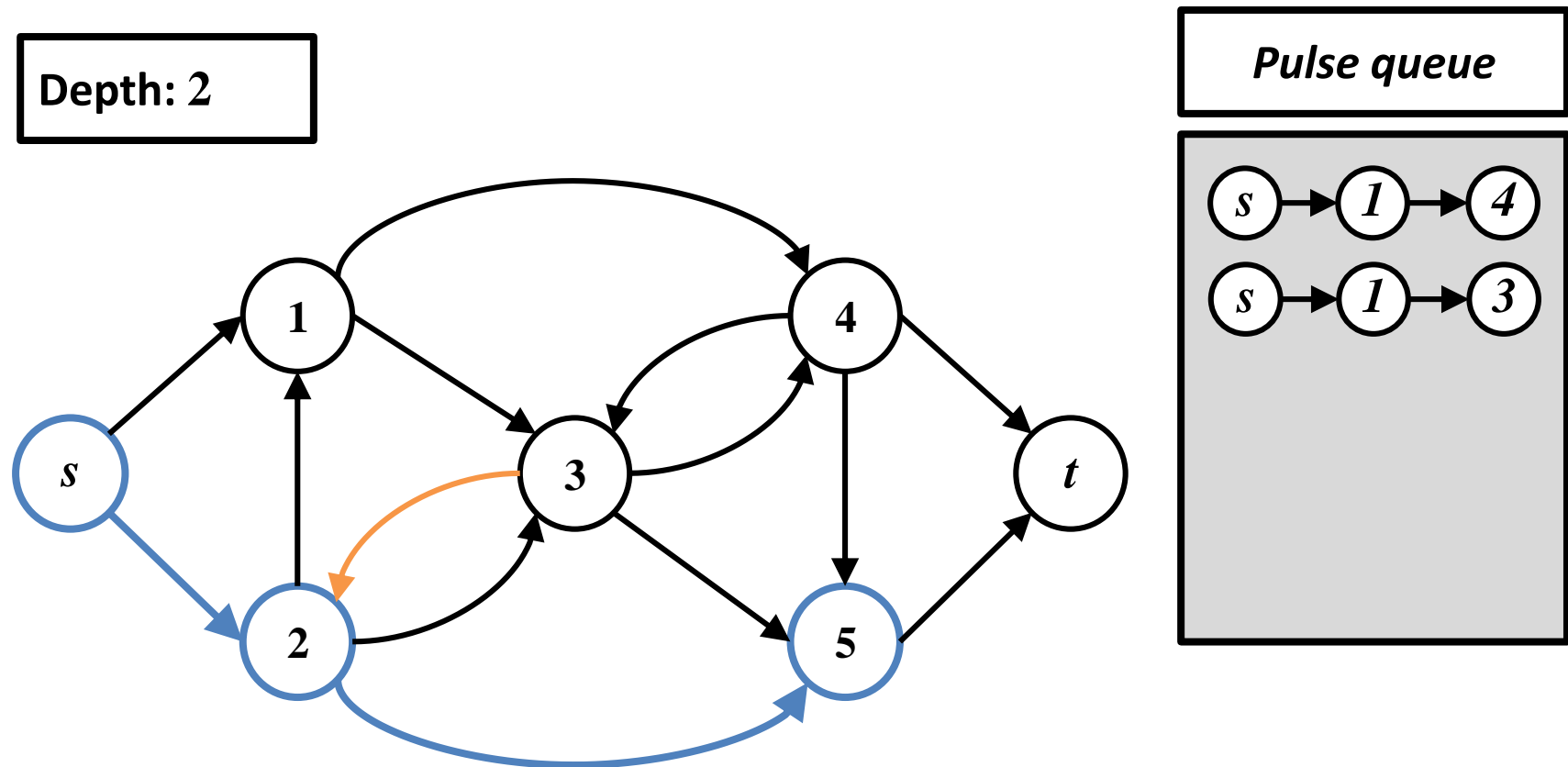
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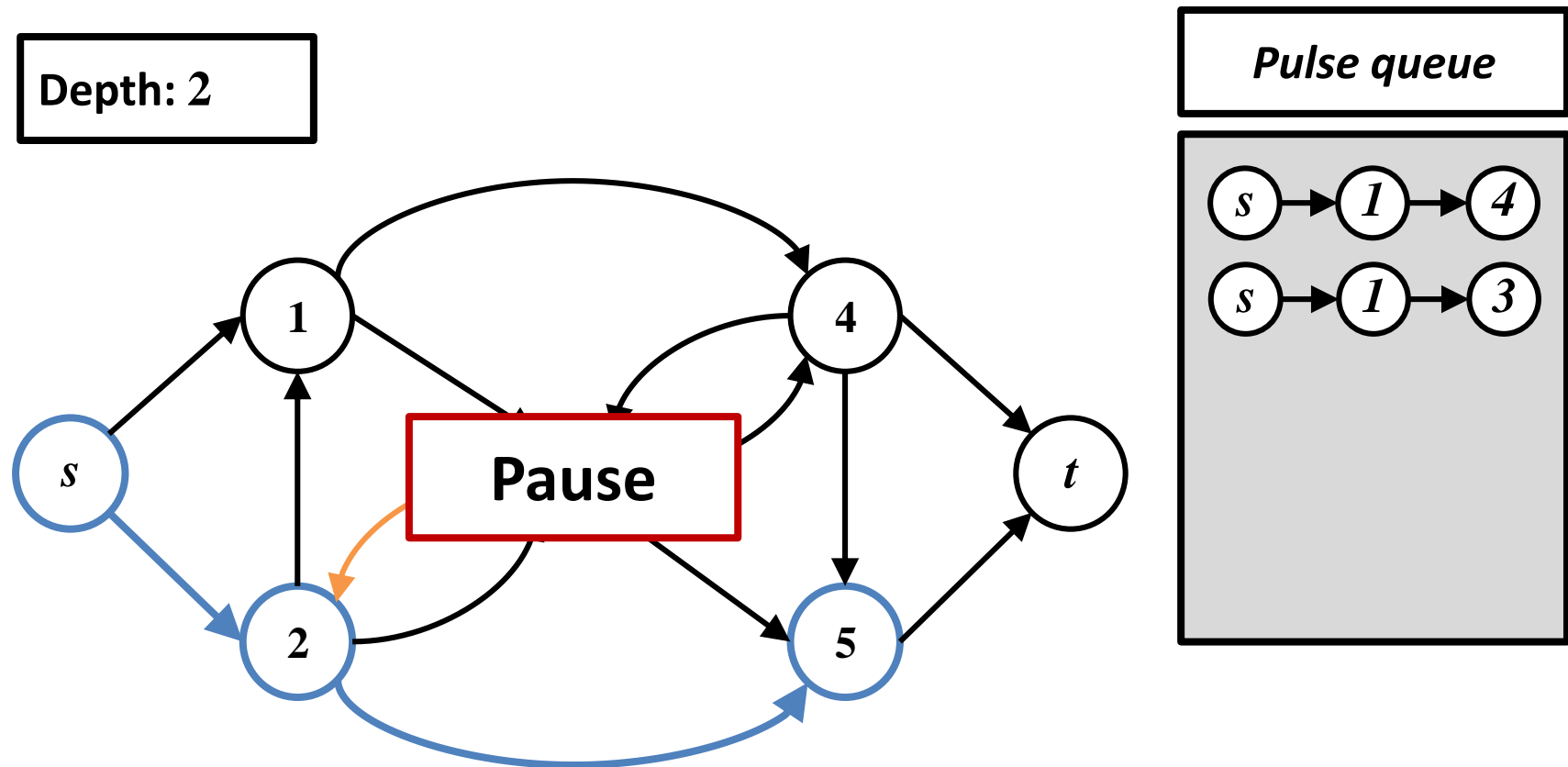
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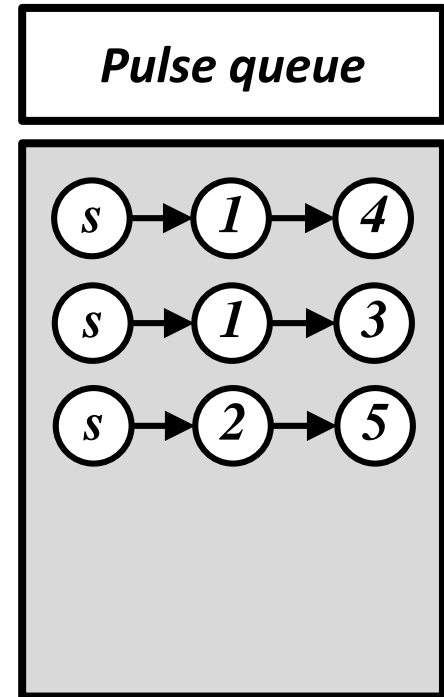
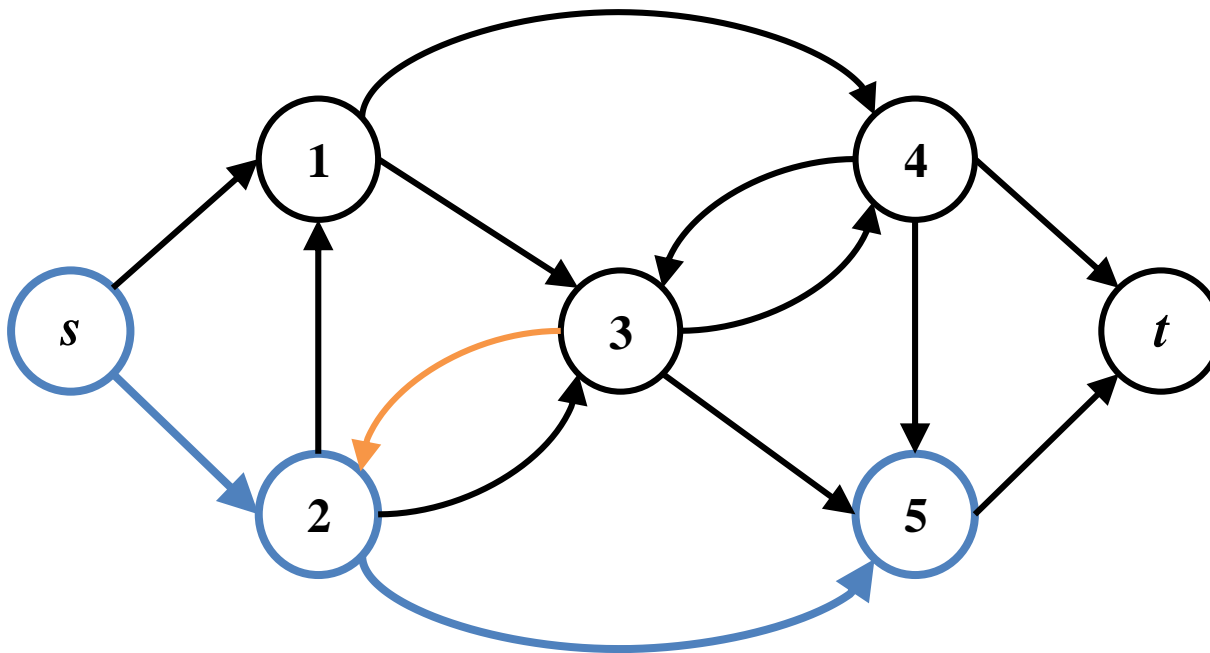
Pulse queue



Weight Constrained Shortest Path Problem with Replenishment (WCSPR-R)

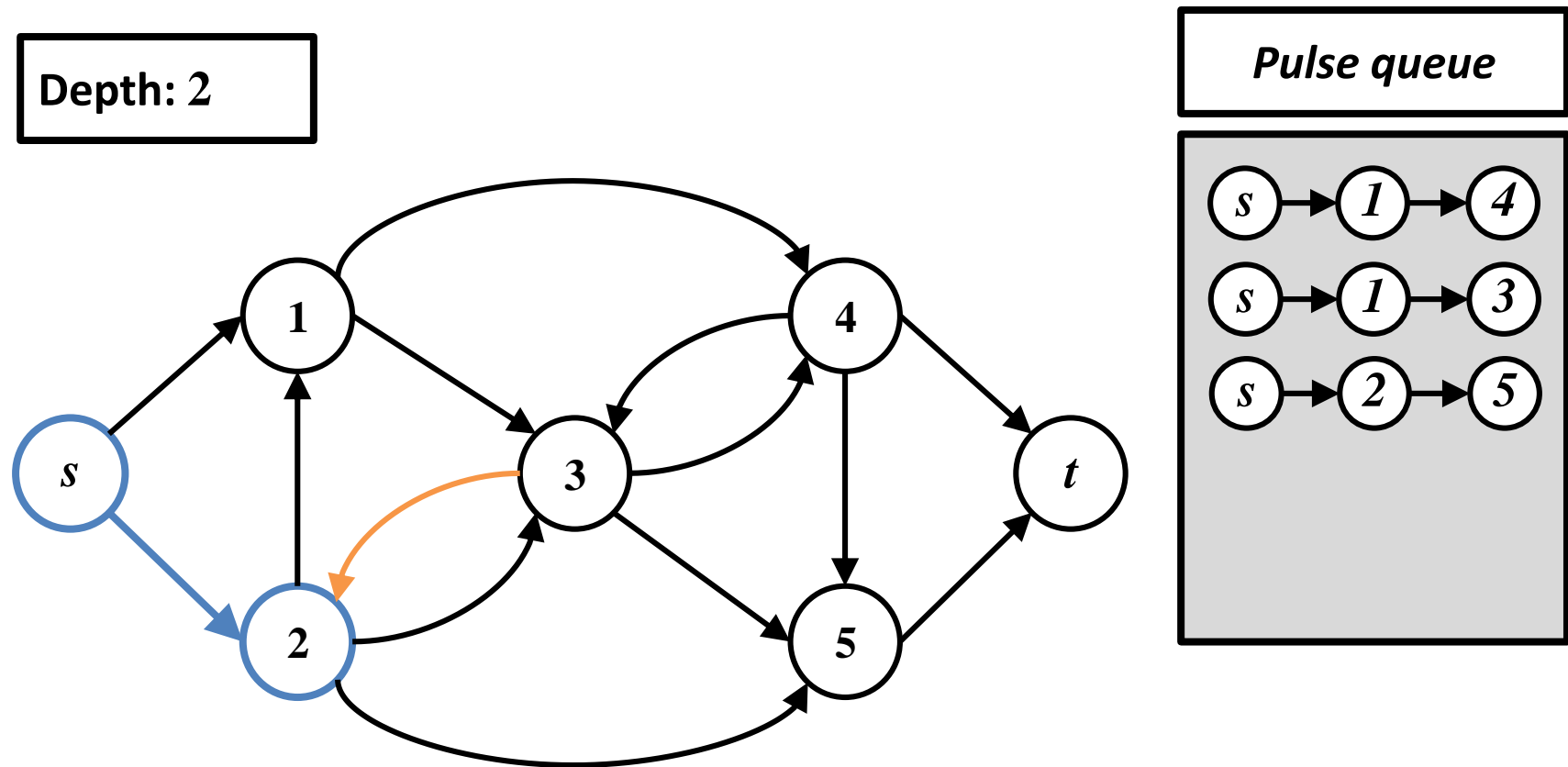
Pulse queue

Depth: 2



Weight Constrained Shortest Path Problem with Replenishment (WCSPR-R)

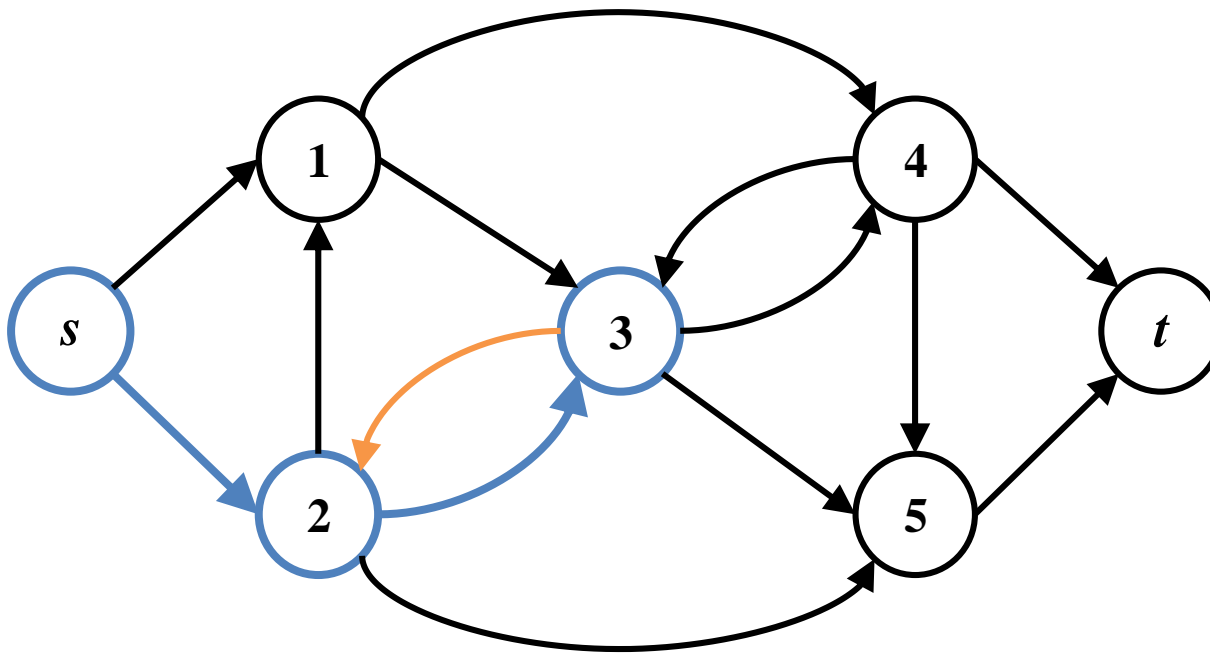
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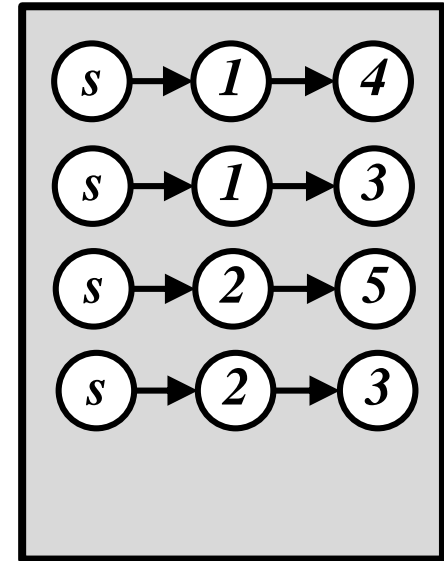
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Pulse queue

Depth: 2



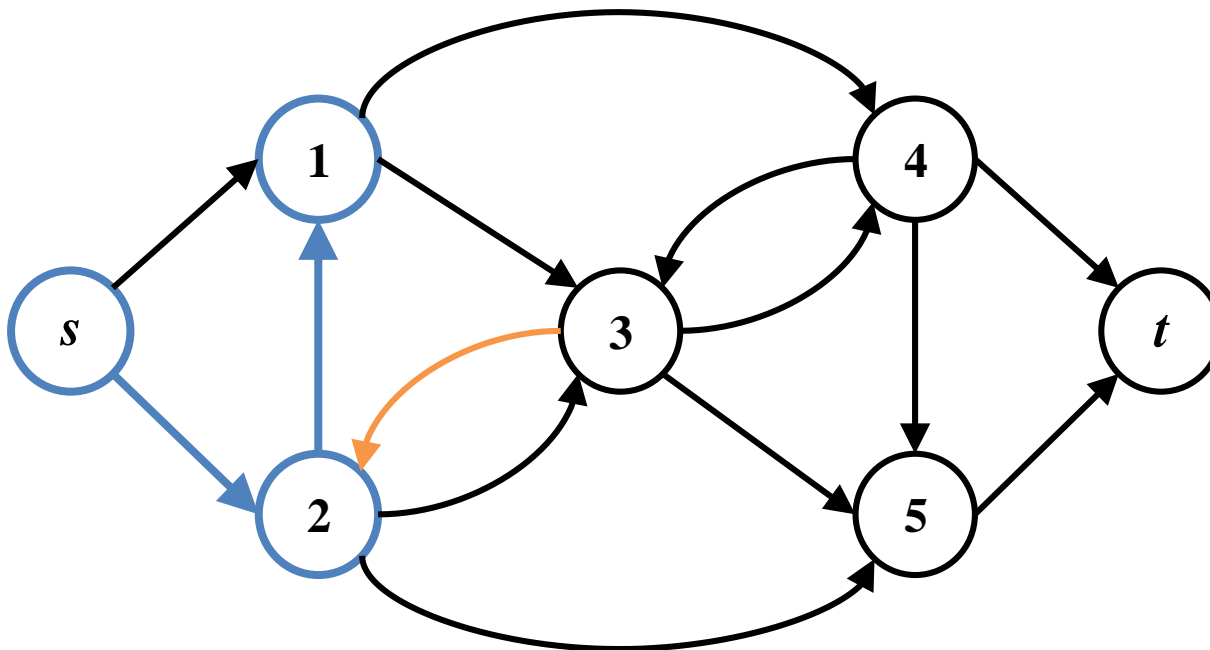
Pulse queue



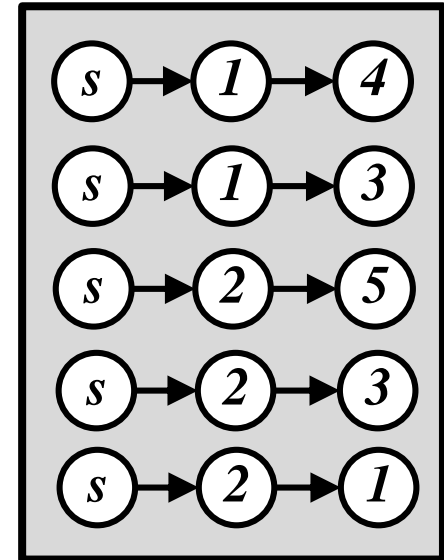
Weight Constrained Shortest Path Problem with Replenishment (WCSPR-R)

Pulse queue

Depth: 2



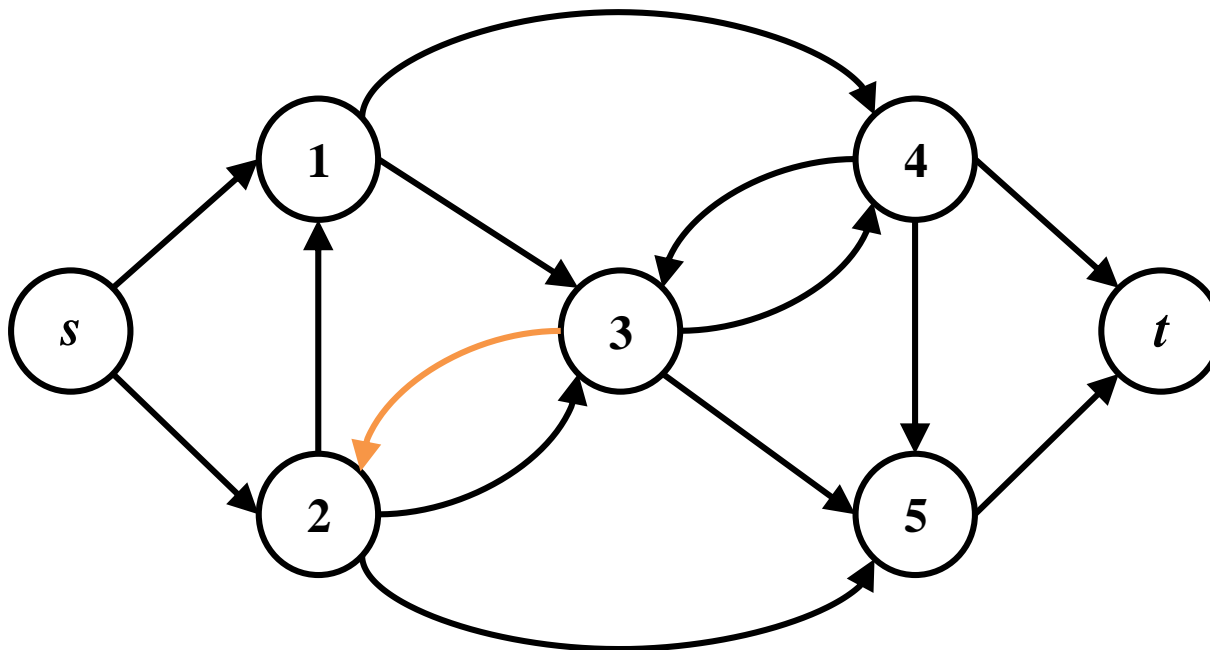
Pulse queue



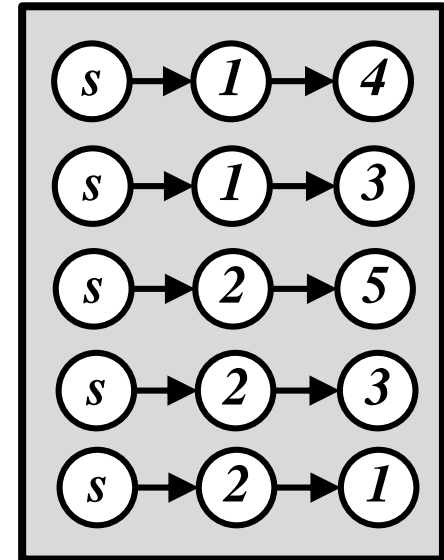
Weight Constrained Shortest Path Problem with Replenishment (WCSPR-R)

Pulse queue

Depth: 2

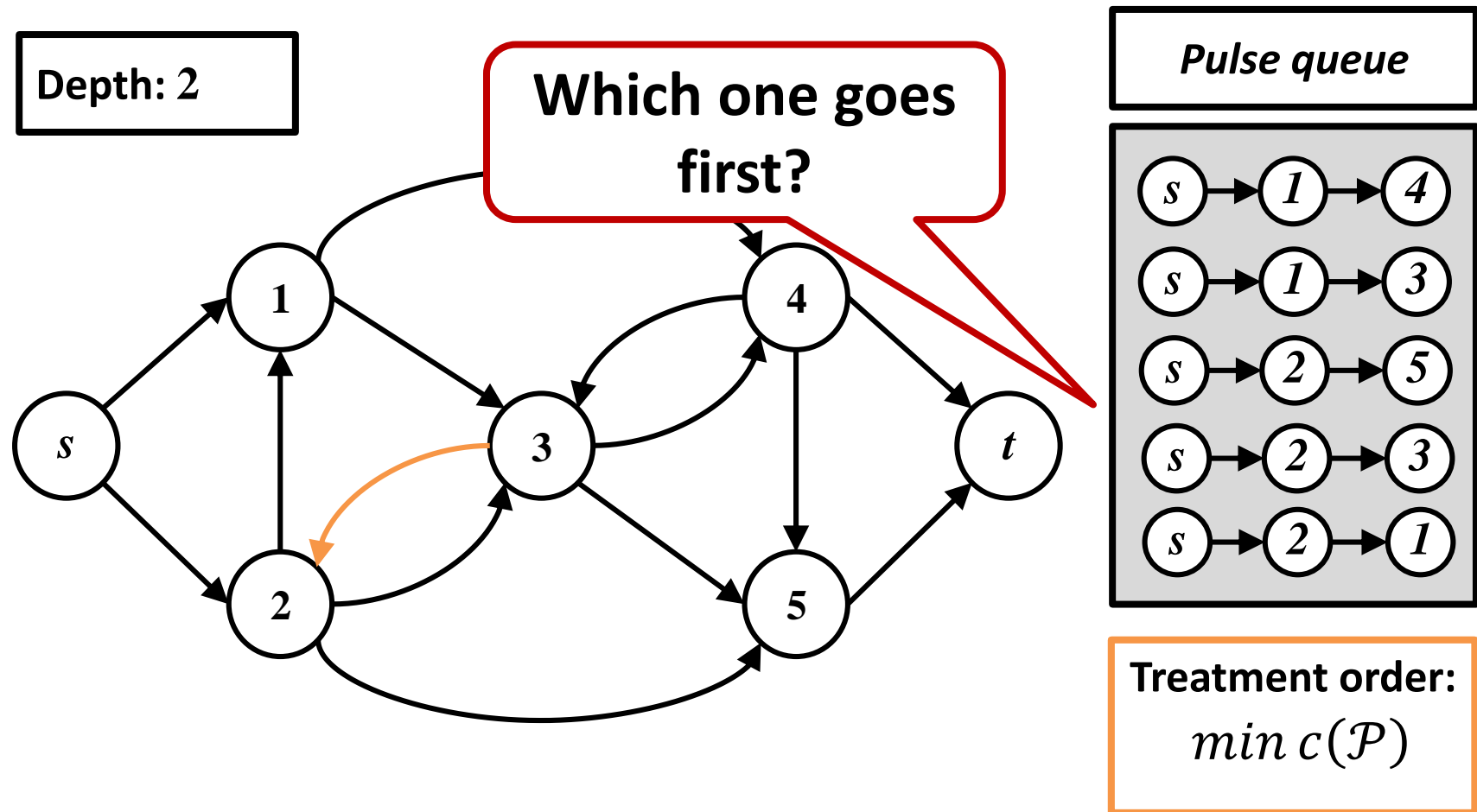


Pulse queue



Weight Constrained Shortest Path Problem with Replenishment (WCSPR-R)

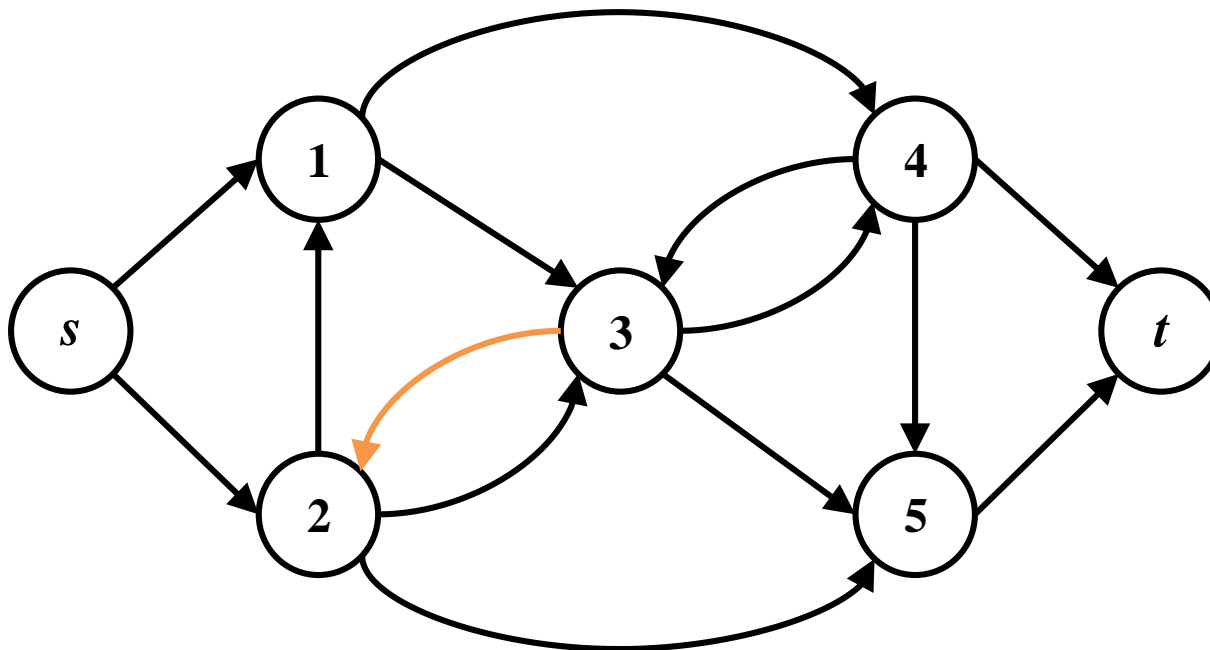
Pulse queue



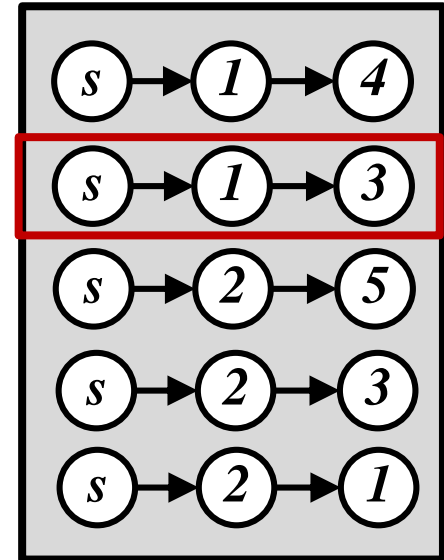
Weight Constrained Shortest Path Problem with Replenishment (WCSPR-R)

Pulse queue

Depth: 2



Pulse queue

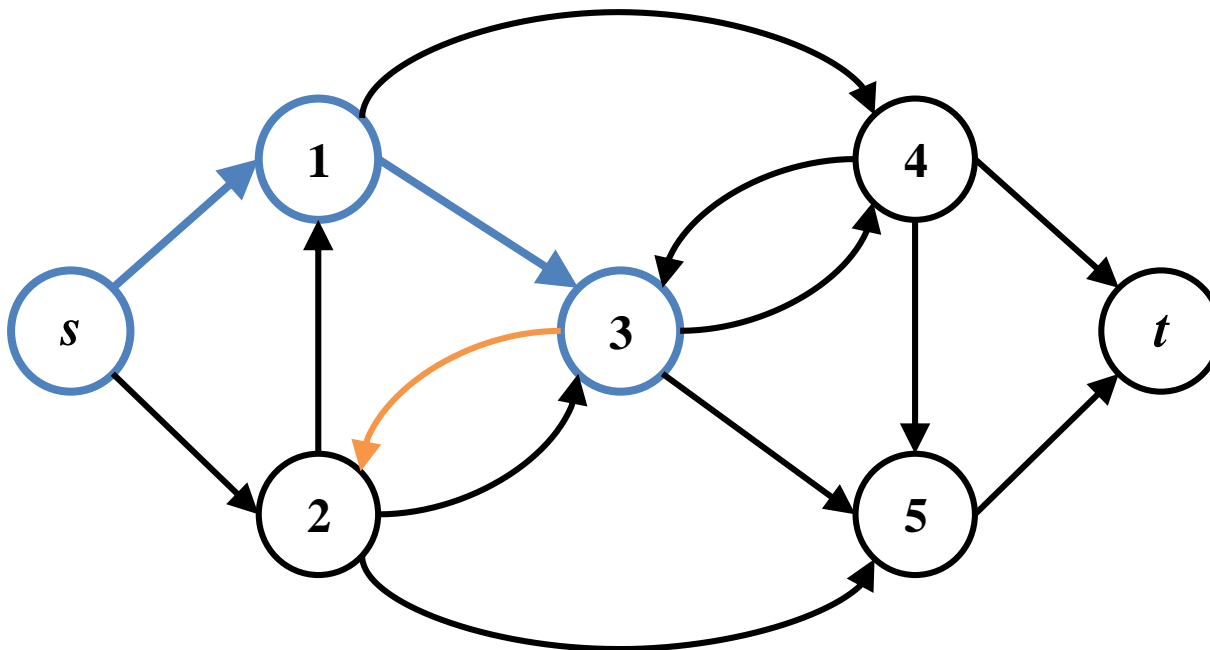


Treatment order:
 $\min c(\mathcal{P})$

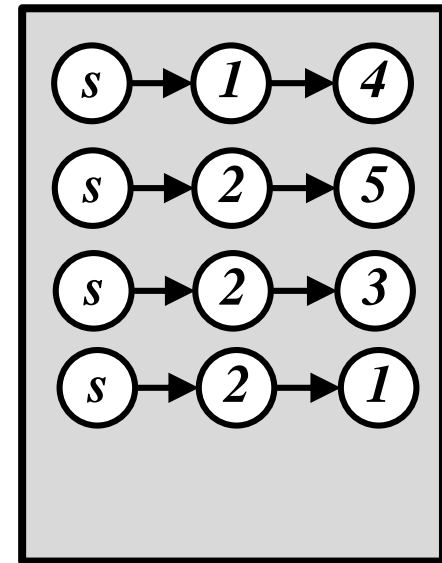
Weight Constrained Shortest Path Problem with Replenishment (WCSPR-R)

Pulse queue

Depth: 2



Pulse queue

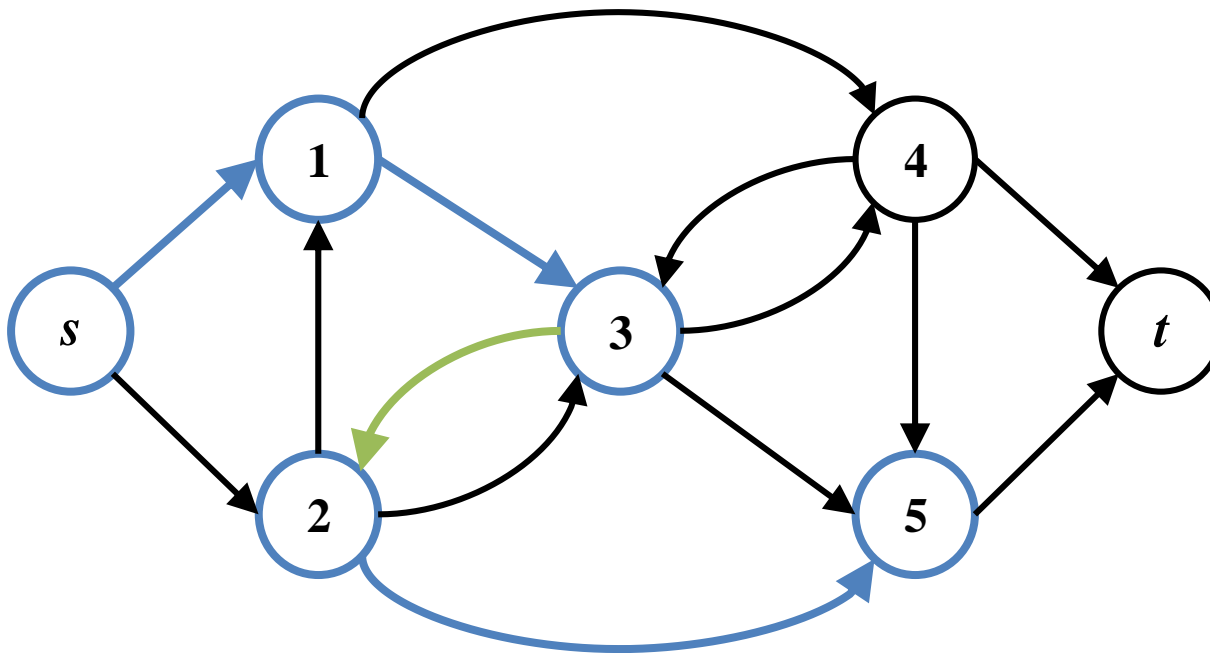


Treatment order:
 $\min c(\mathcal{P})$

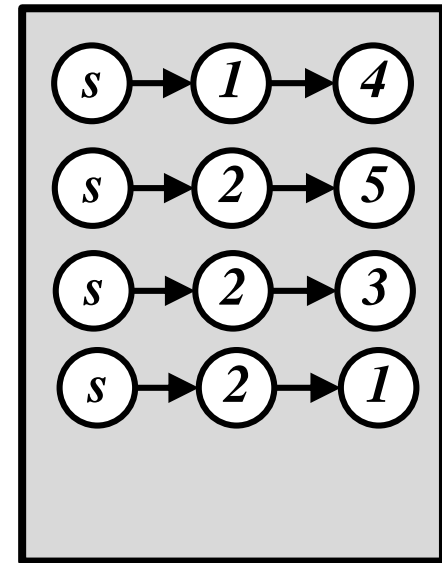
Weight Constrained Shortest Path Problem with Replenishment (WCSPR-R)

Pulse queue

Depth: 2



Pulse queue

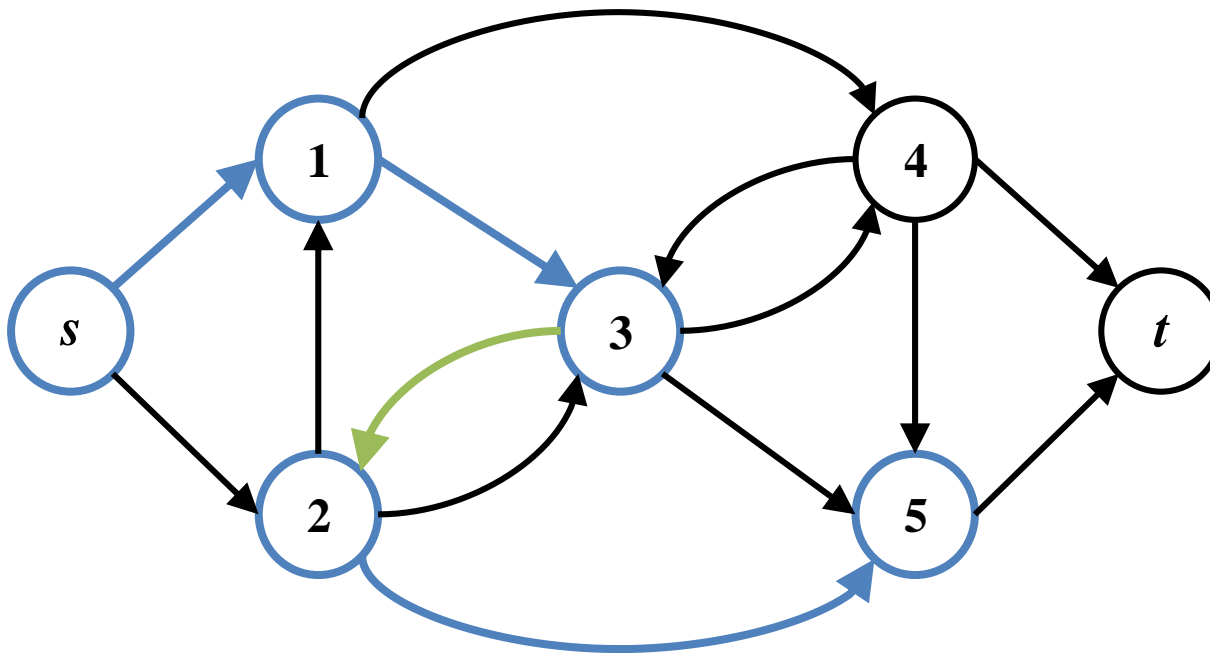


Treatment order:
 $\min c(\mathcal{P})$

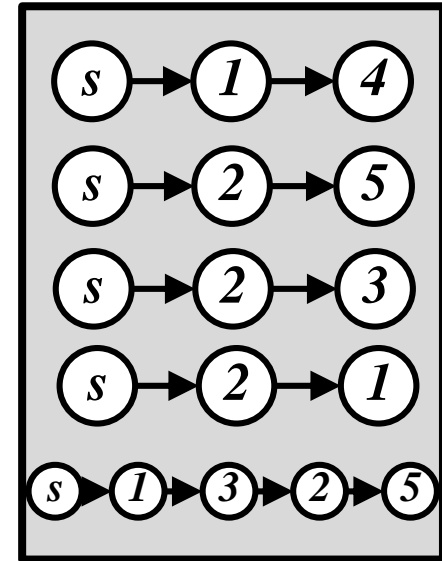
Weight Constrained Shortest Path Problem with Replenishment (WCSPR-R)

Pulse queue

Depth: 2



Pulse queue

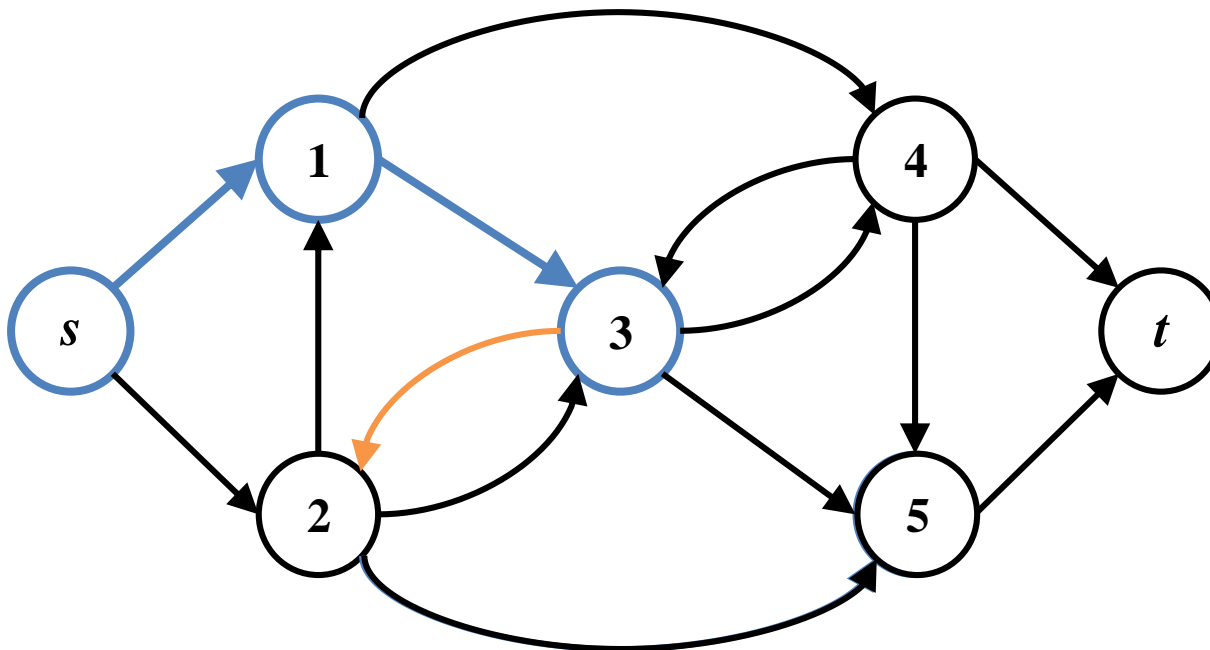


Treatment order:
 $\min c(\mathcal{P})$

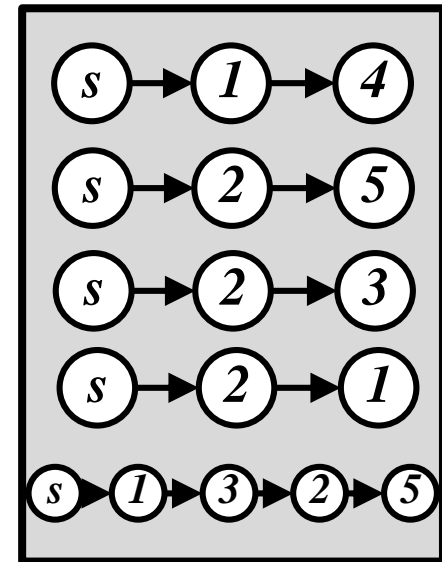
Weight Constrained Shortest Path Problem with Replenishment (WCSPR-R)

Pulse queue

Depth: 2



Pulse queue

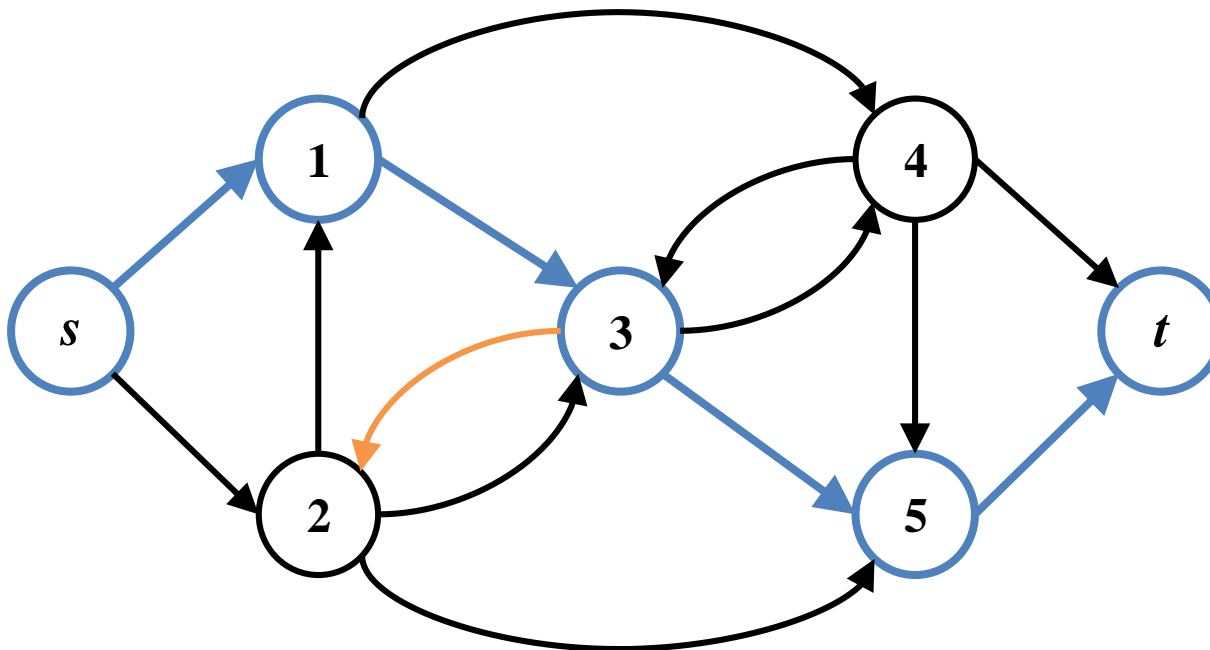


Treatment order:
 $\min c(\mathcal{P})$

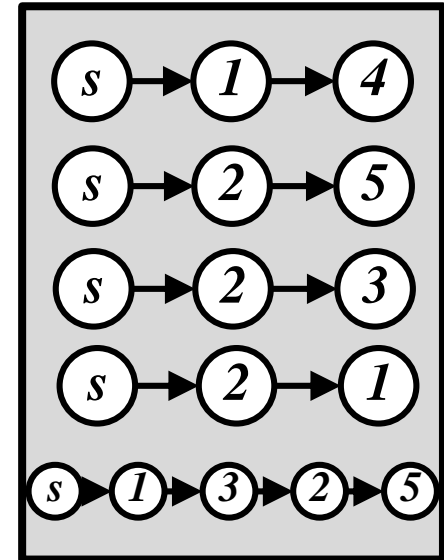
Weight Constrained Shortest Path Problem with Replenishment (WCSPR-R)

Pulse queue

Depth: 2



Pulse queue

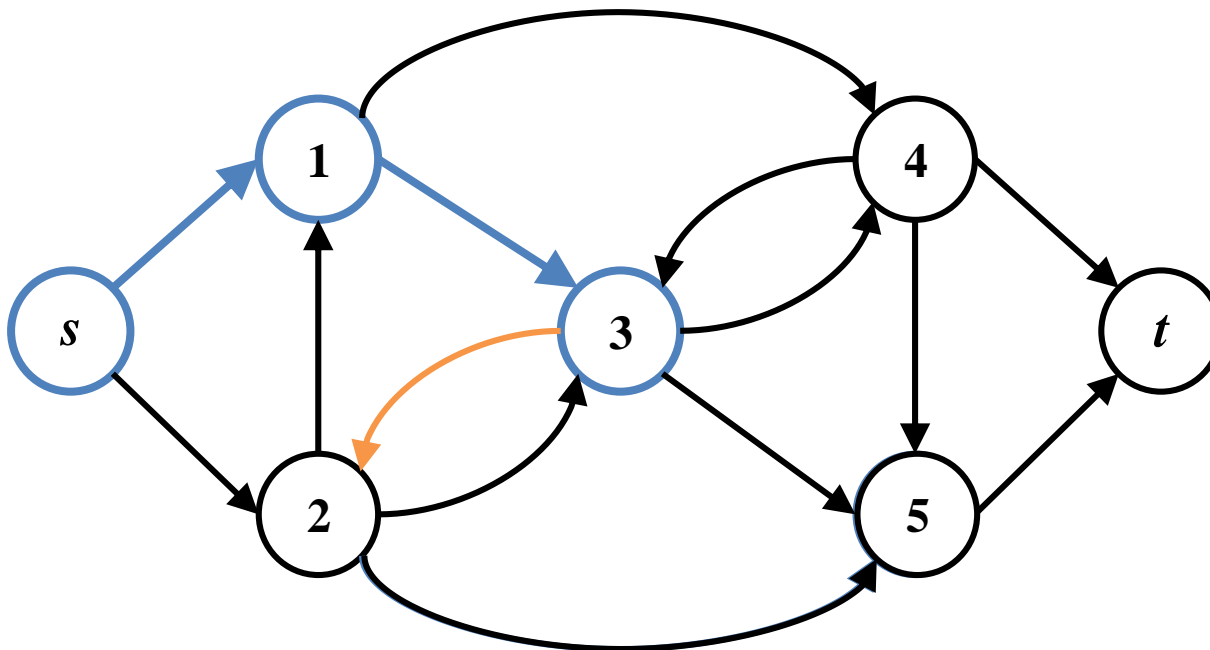


Treatment order:
 $\min c(\mathcal{P})$

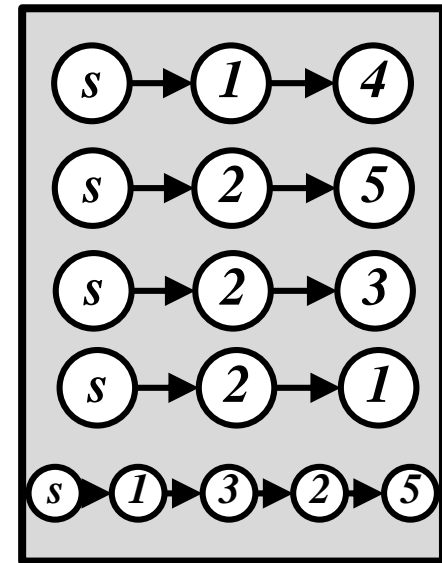
Weight Constrained Shortest Path Problem with Replenishment (WCSPR-R)

Pulse queue

Depth: 2



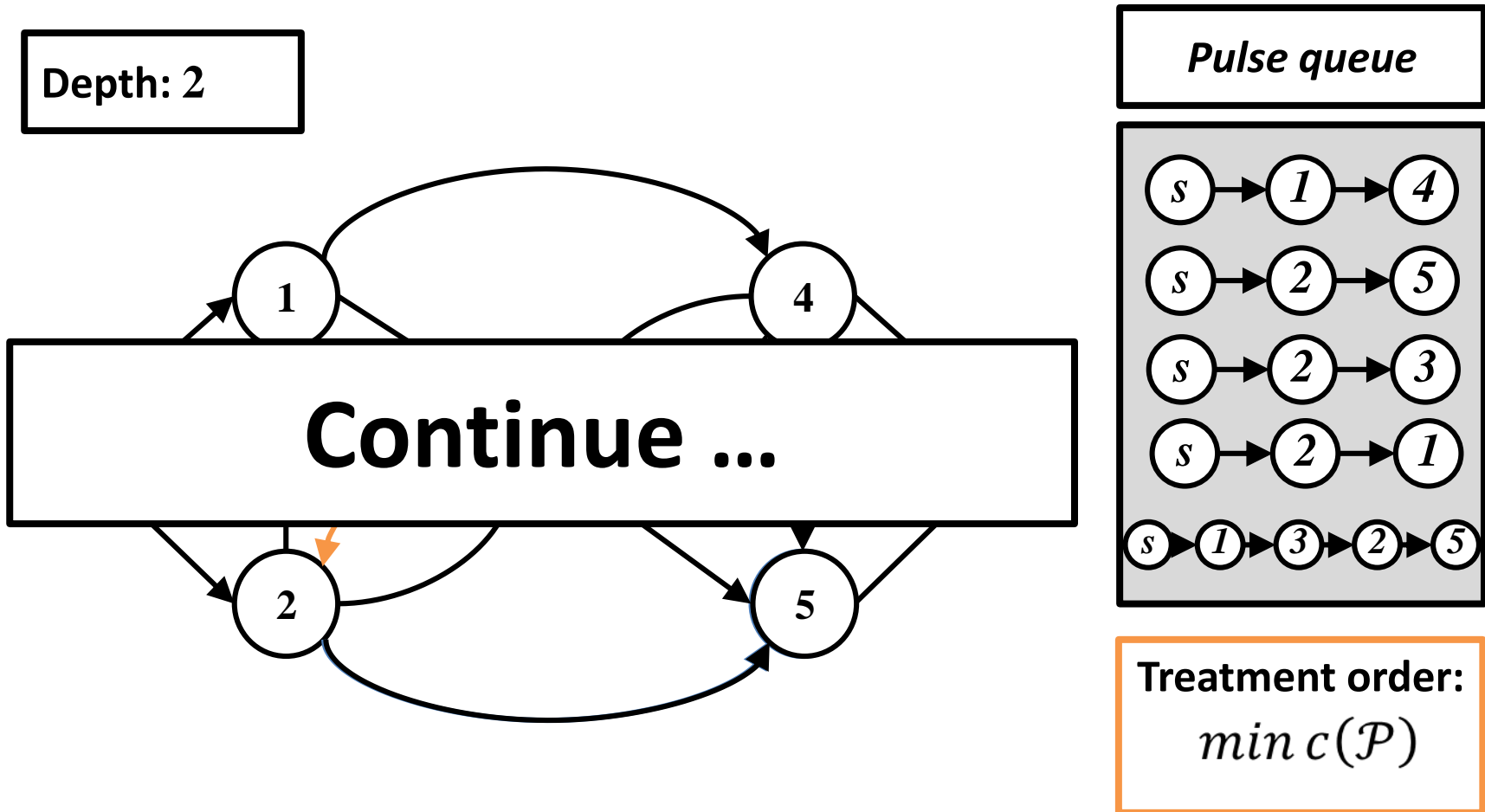
Pulse queue



Treatment order:
 $\min c(\mathcal{P})$

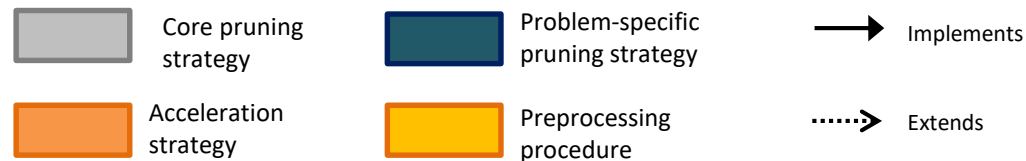
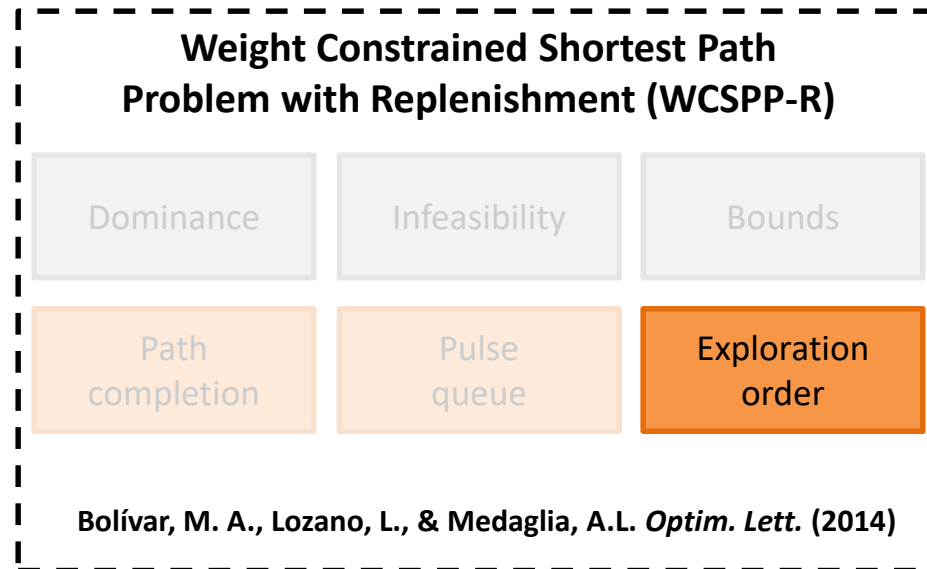
Weight Constrained Shortest Path Problem with Replenishment (WCSPR-R)

Pulse queue



Weight Constrained Shortest Path Problem with Replenishment (WCSPP-R)

Acceleration strategies



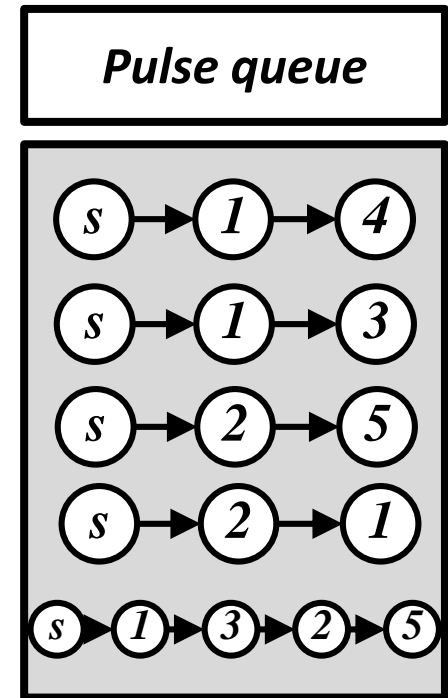
Weight Constrained Shortest Path Problem with Replenishment (WCSPR-R)

Exploration order

We propose to follow a best-promise exploration order

Promise $\psi(\cdot)$ is defined as:

$$\psi(\mathcal{P}_{si}) = c(\mathcal{P}_{si}) + c(\mathcal{P}_{ie}^c)$$



Treatment order:
 $\min \psi(\mathcal{P}_{si})$

Weight Constrained Shortest Path Problem with Replenishment (WCSPP-R)

Computational experiments

Setup:

- Benchmark algorithm proposed by Smith et al. (2012)
- Pulse algorithm coded in Java and compiled in Eclipse SDK 3.6.1
- CPU: Intel Xeon X5450 @ 3.00 GHz 6.0GB of RAM (JVM)
- Exploration order: *Best Promise*
- Pulse depth: 2

Weight Constrained Shortest Path Problem with Replenishment (WCSPR-R)

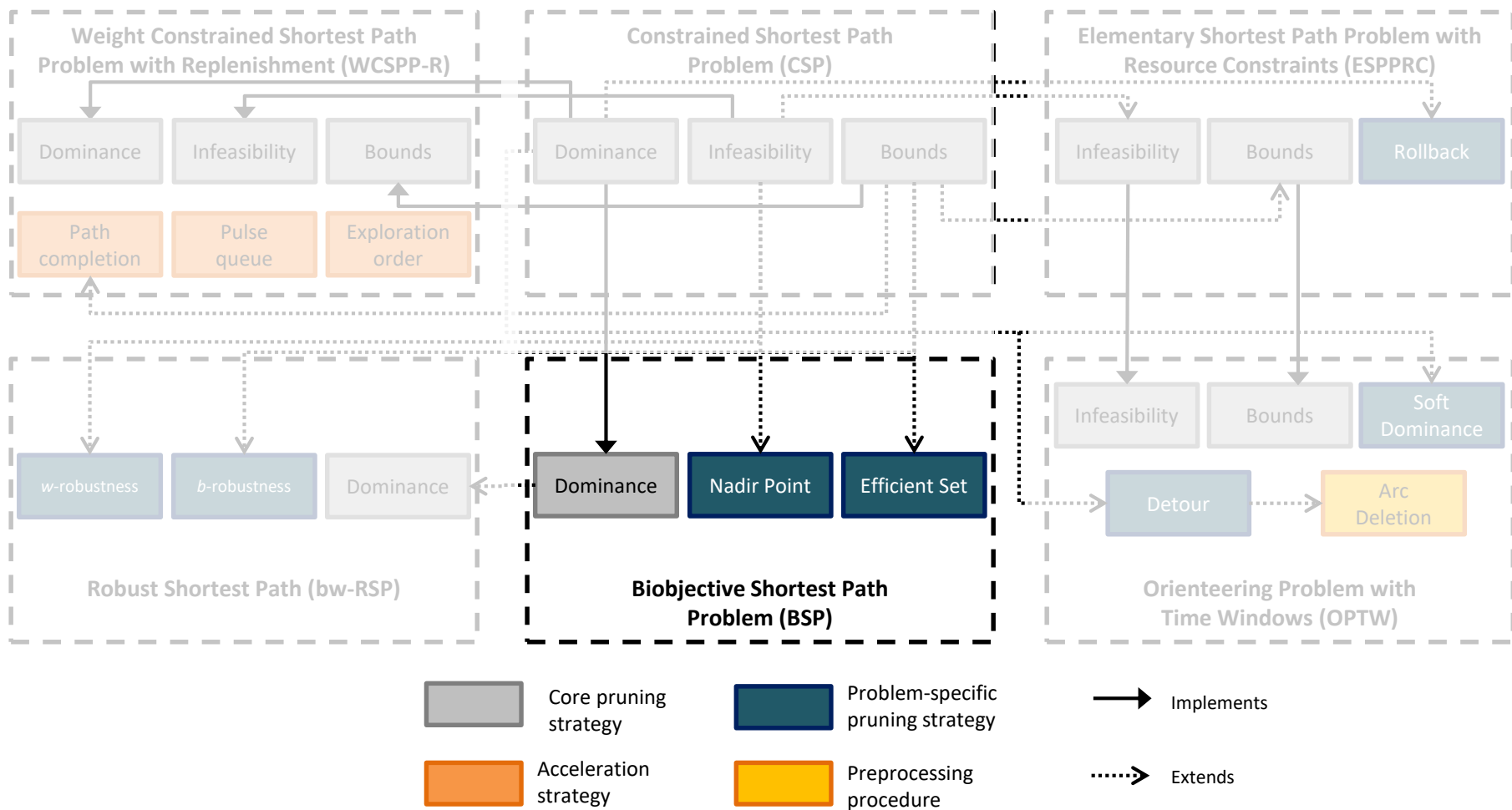
Computational experiments

| Network | Nodes | Arcs | α | Time_{pre} (s) | LC/Java (s) | Pulse (s) | Avg. speedup |
|---------------------------------|-----------|------------|----------|----------------------------|----------------|--------------|-----------------|
| CAL California and Nevada | 1,890,815 | 4,657,742 | 0 | 5.44 | 3.76 | 1.39 | 2.84 |
| | | | 0.1 | 5.17 | 2.04 | 1.10 | 6.95 |
| | | | 0.5 | 4.80 | 1.38 | 0.04 | 127.59 |
| | | | 0.9 | 4.60 | 0.07 | <0.01 | 53.00 |
| LKS Great Lakes | 2,758,119 | 6,885,658 | 0 | 8.43 | 2.95 | 3.70 | 1.55 |
| | | | 0.1 | 11.04 | 3.35 | 3.26 | 4.38 |
| | | | 0.5 | 7.86 | 4.02 | 0.31 | 98.57 |
| | | | 0.9 | 6.71 | 0.47 | 0.05 | 27.83 |
| E Eastern USA | 3,598,623 | 8,778,114 | 0 | 12.73 | 2.69 | 4.42 | 1.26 |
| | | | 0.1 | 16.03 | 3.63 | 2.90 | 4.24 |
| | | | 0.5 | 13.35 | 2.32 | 0.16 | 55.12 |
| | | | 0.9 | 14.83 | 0.29 | <0.01 | 219.64 |
| W Western USA | 6,262,104 | 15,248,146 | 0 | 57.68 | 11.99 | 11.66 | 1.59 |
| | | | 0.1 | 64.25 | 8.59 | 2.38 | 6.69 |
| | | | 0.5 | 62.96 | 5.04 | 0.56 | 100.81 |
| | | | 0.9 | 43.38 | 0.82 | 0.04 | 145.46 |
| Overall avg. | | | | | | | 40.36 |

Agenda

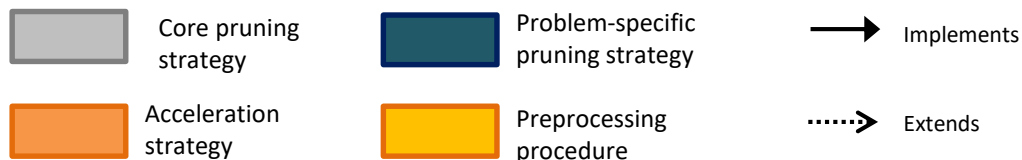
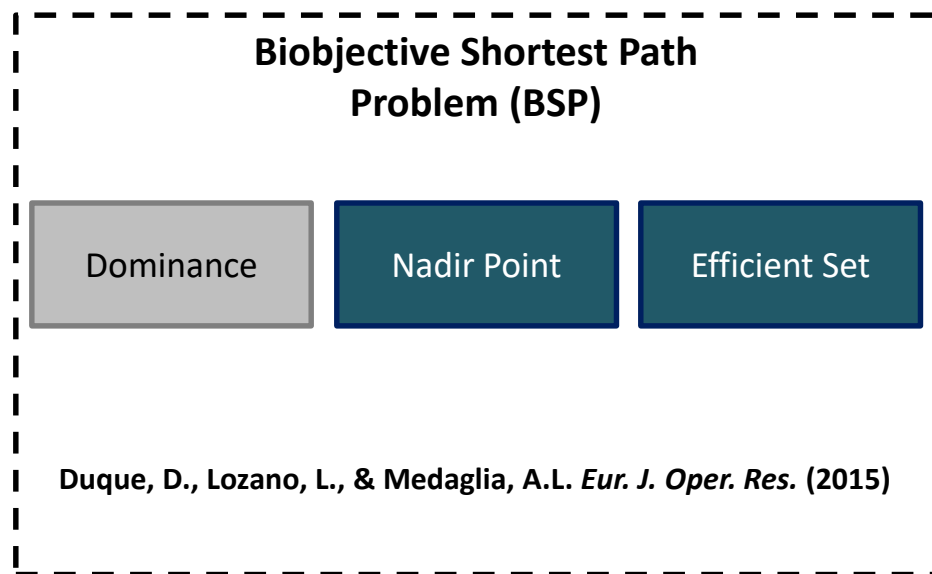
- Part I: fundamentals
- Part I: intuition
- Part II: extensions
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 - Robust Shortest Path (bw-RSP)
- Part III: applications
- Part IV: perspectives

Pulse Algorithm for Hard Shortest Path Problems



Biobjective Shortest Path Problem (BSP)

Pruning strategies



- Tung & Chew (1992)
- Raith & Ehrgott (2009)
- Raith (2010)
- Demeyer et al. (2013)

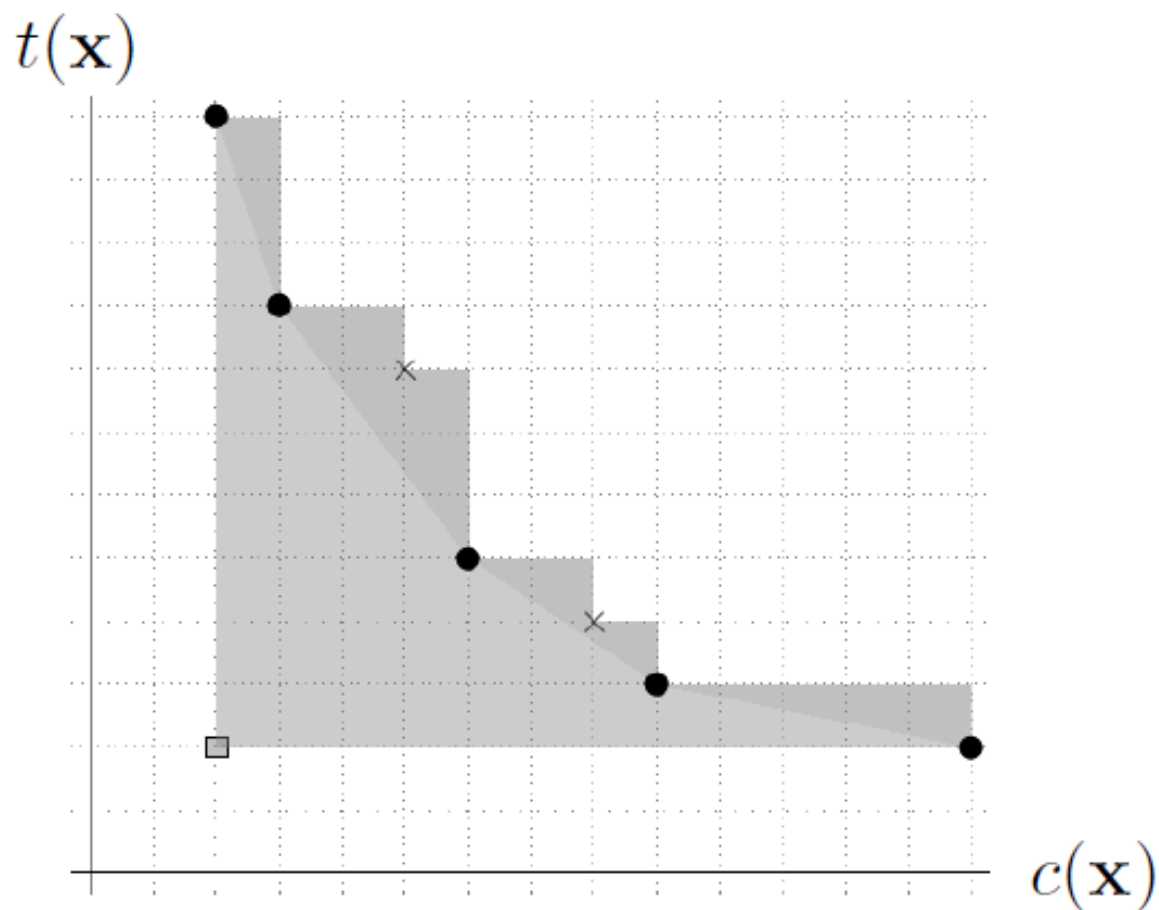
Biobjective Shortest Path Problem (BSP)

Problem statement

- The BSP is defined by:
 - Directed graph $\mathcal{G} = (\mathcal{N}, \mathcal{A})$
 - $\mathcal{N} = \{v_1, \dots, v_i, \dots, v_n\}$
 - $\mathcal{A} = \{(i, j) | v_i \in \mathcal{N}, v_j \in \mathcal{N}, i \neq j\}$
 - Find a set of efficient solutions (paths) starting at node v_s and ending at node v_e
 - Nonnegative weights c_{ij} and t_{ij} are the cost and travel time of traversing arc $(i, j) \in \mathcal{A}$
 - Two objectives $c(\mathbf{x})$ and $t(\mathbf{x})$

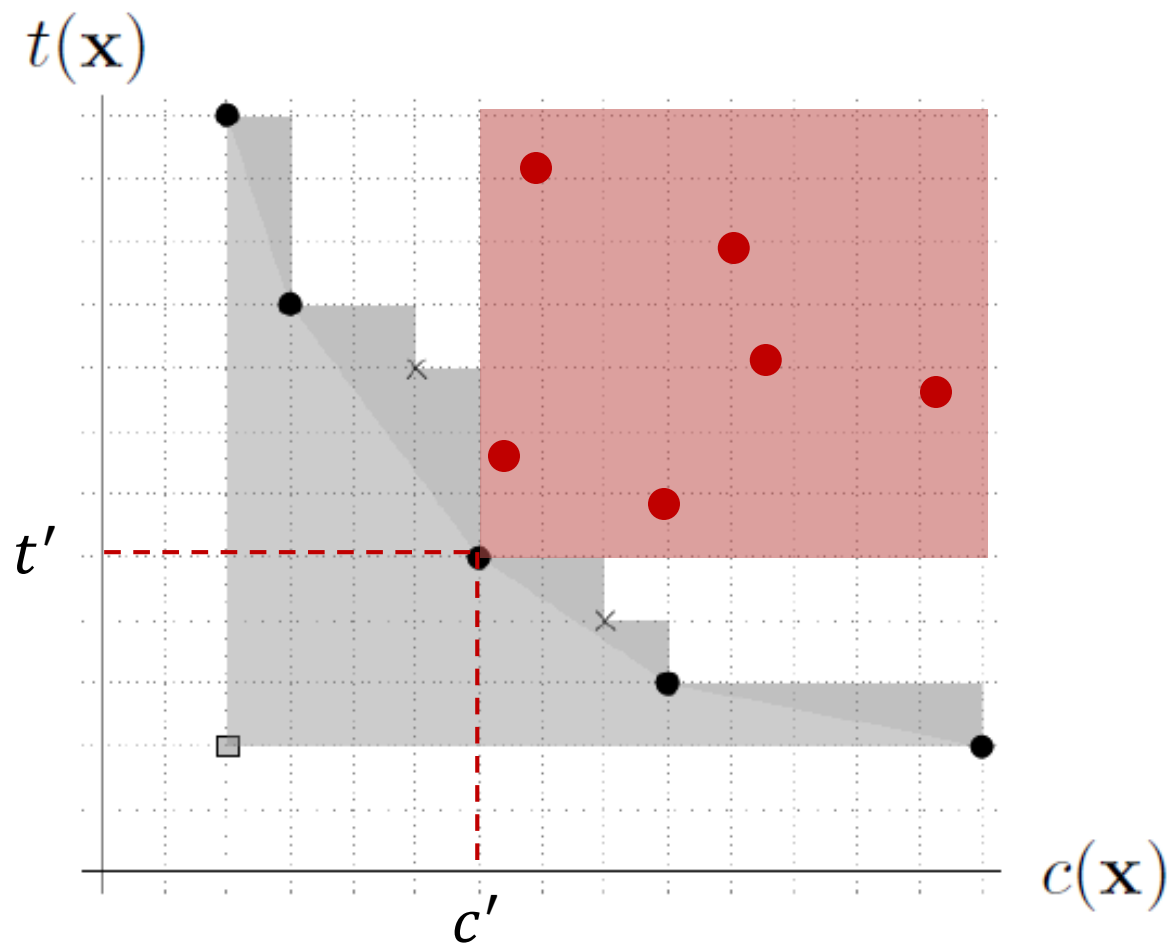
Biobjective Shortest Path Problem (BSP)

Problem statement



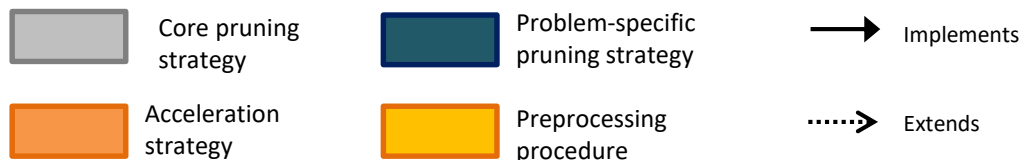
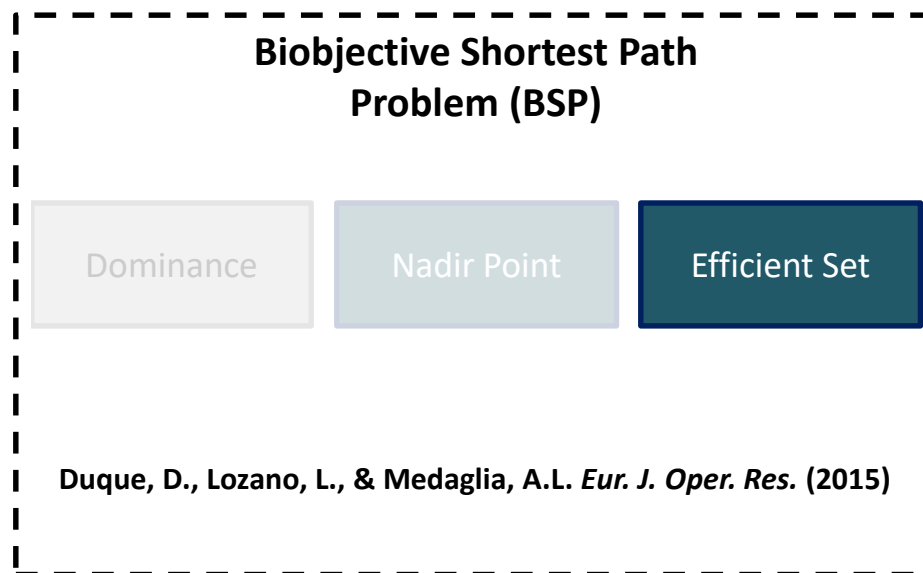
Biobjective Shortest Path Problem (BSP)

Problem statement



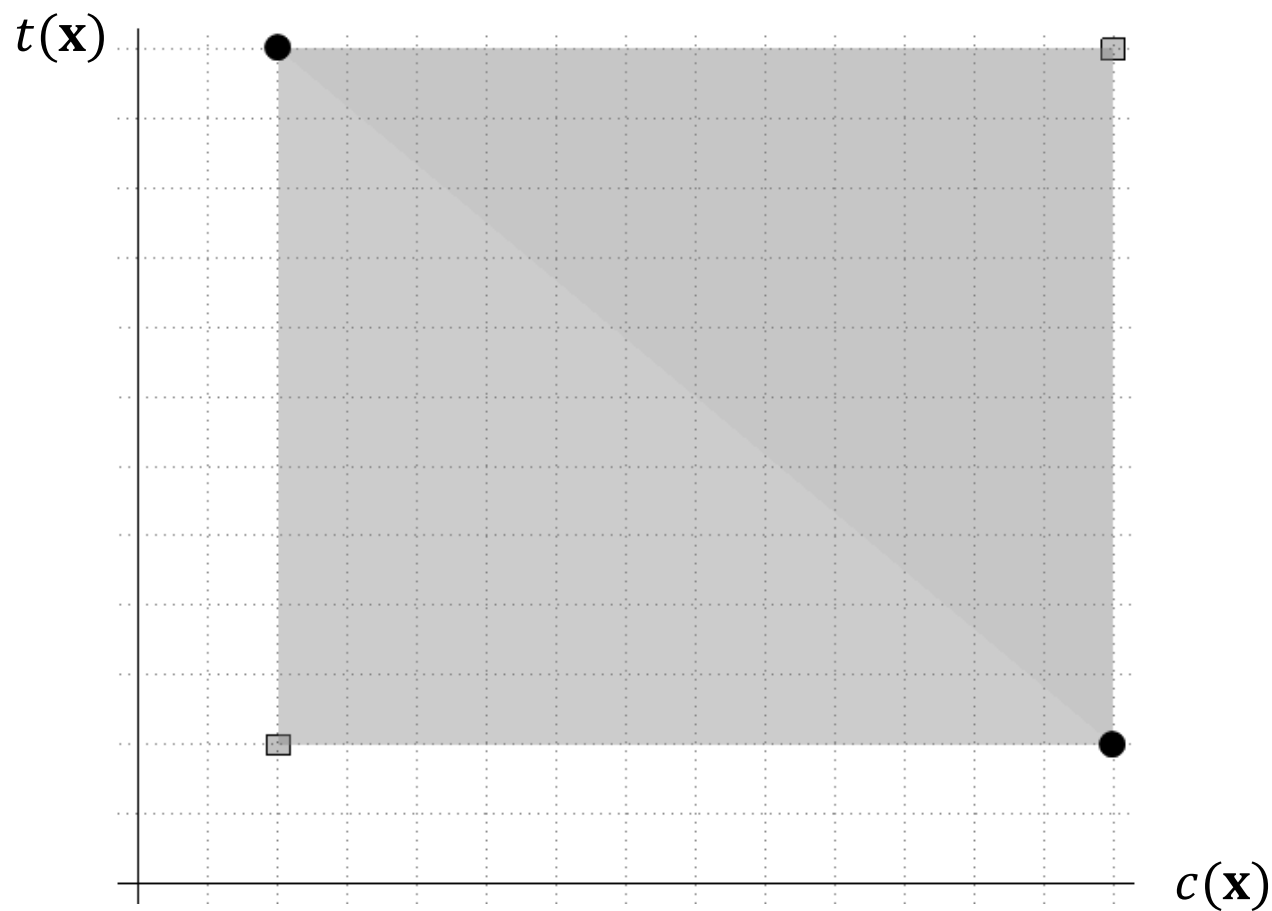
Biobjective Shortest Path Problem (BSP)

Pruning strategies



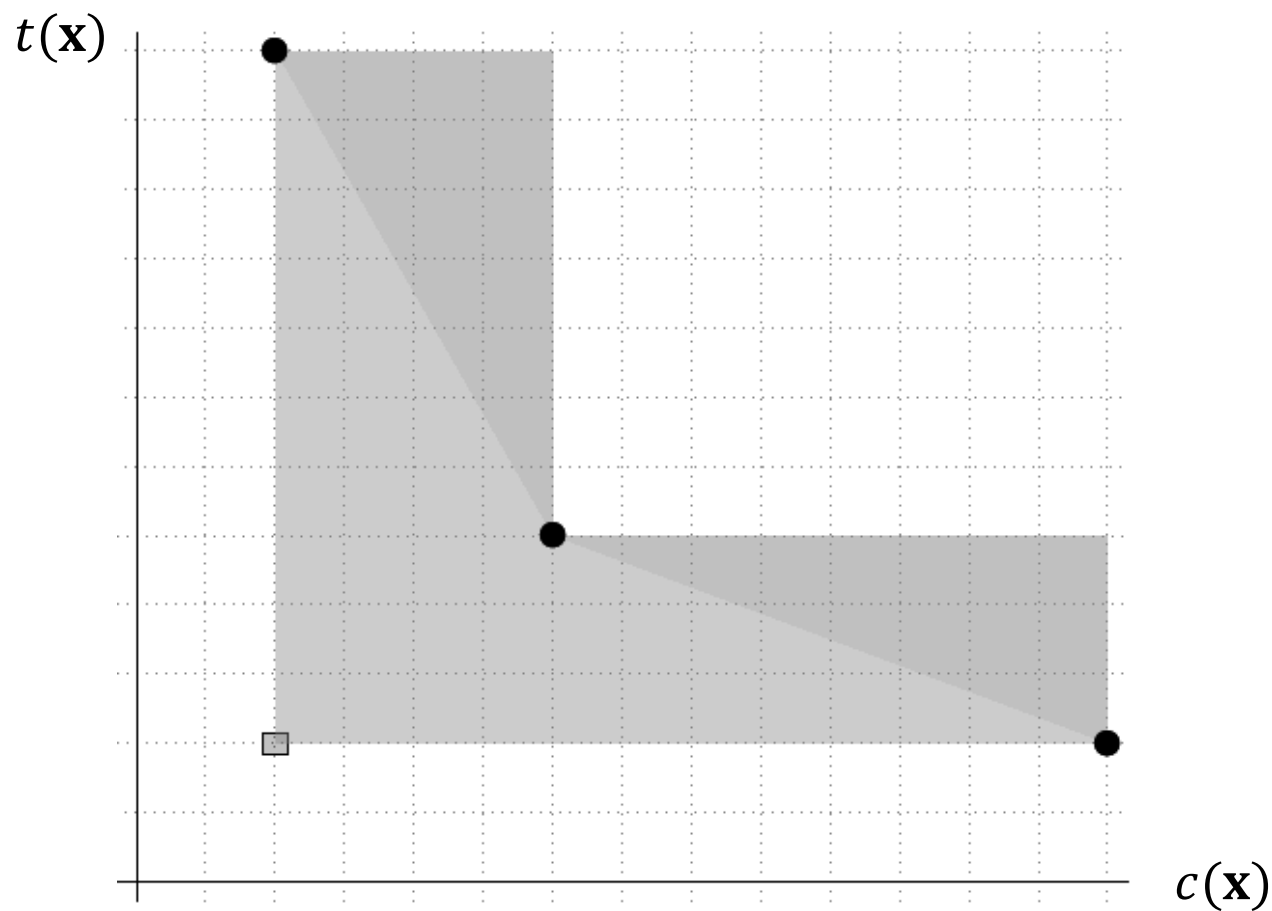
Biobjective Shortest Path Problem (BSP)

Efficient set pruning



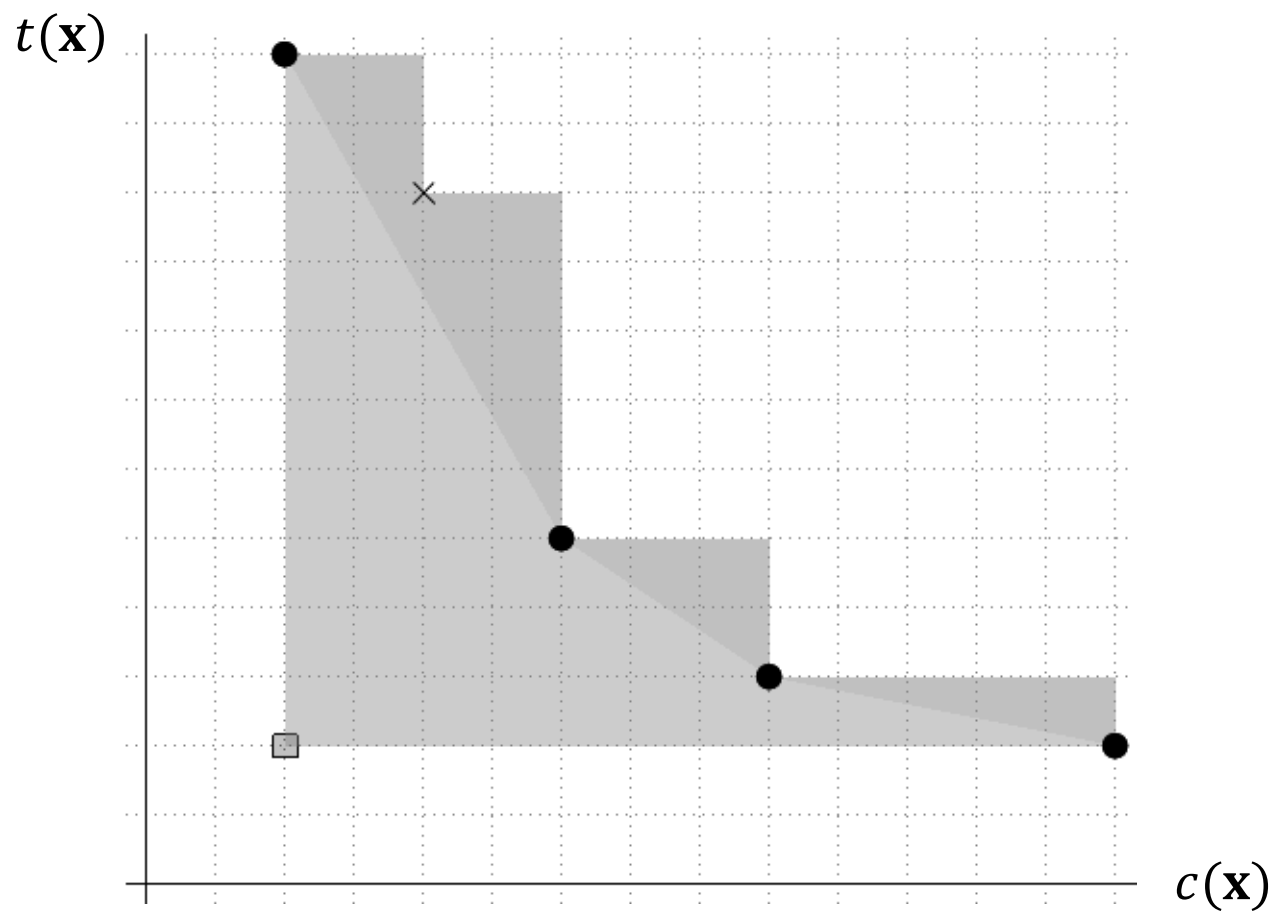
Biobjective Shortest Path Problem (BSP)

Efficient set pruning



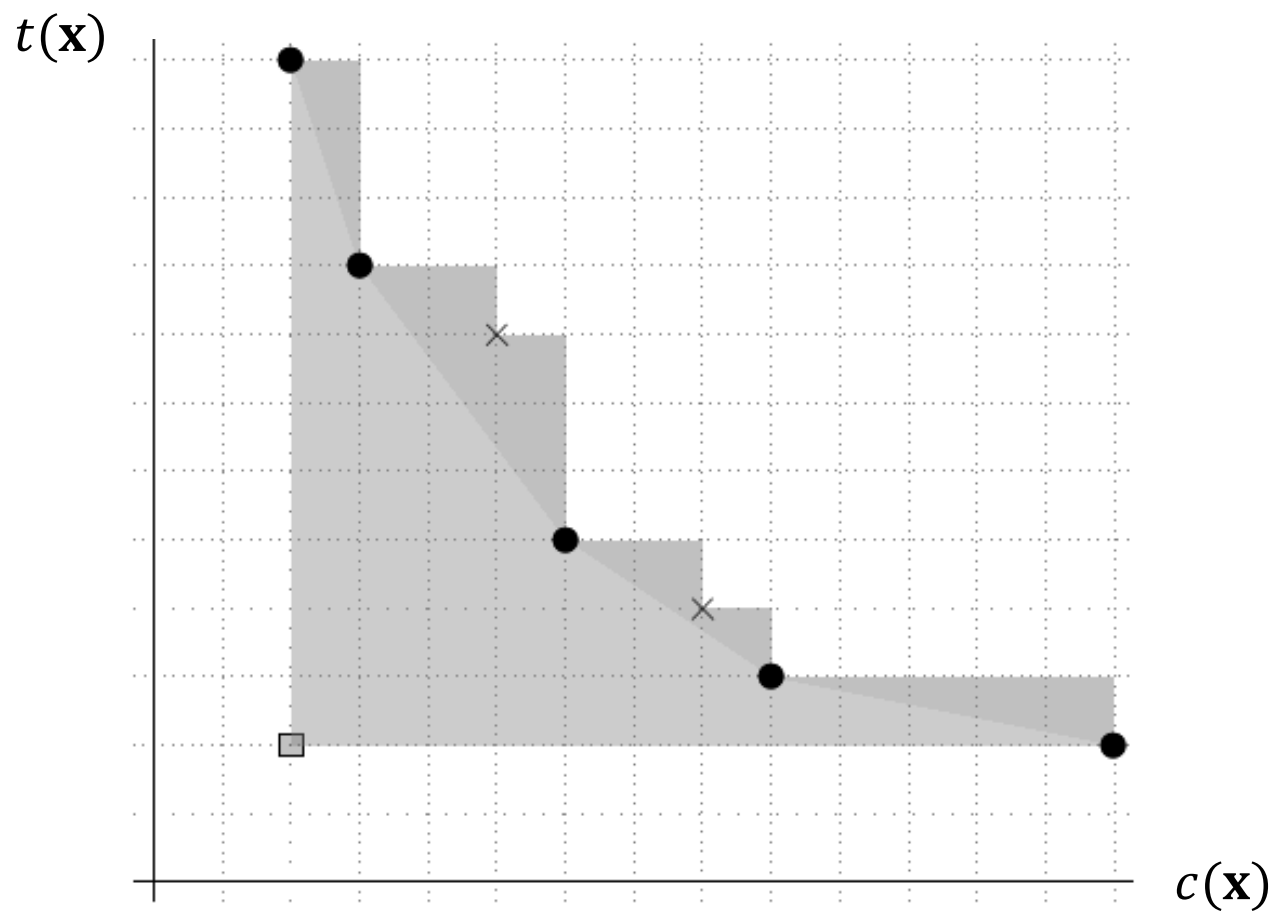
Biobjective Shortest Path Problem (BSP)

Efficient set pruning



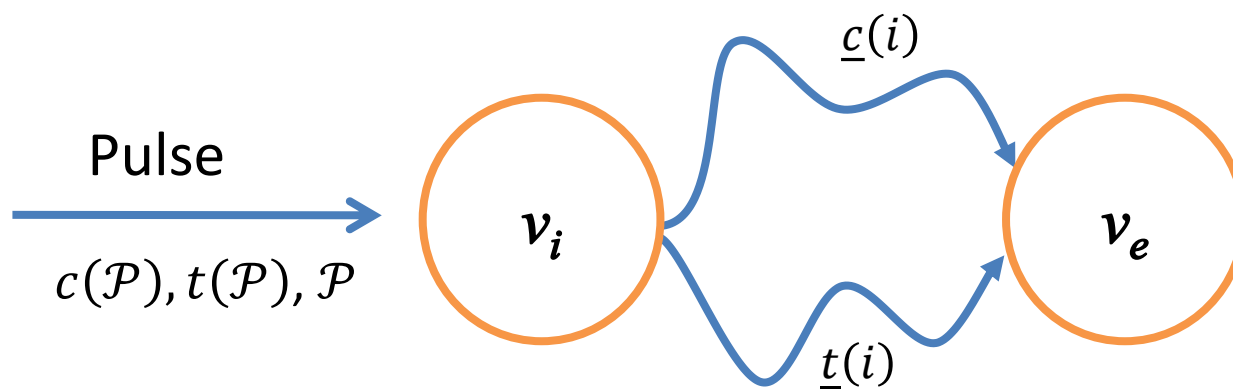
Biobjective Shortest Path Problem (BSP)

Efficient set pruning



Biobjective Shortest Path Problem (BSP)

Efficient set pruning



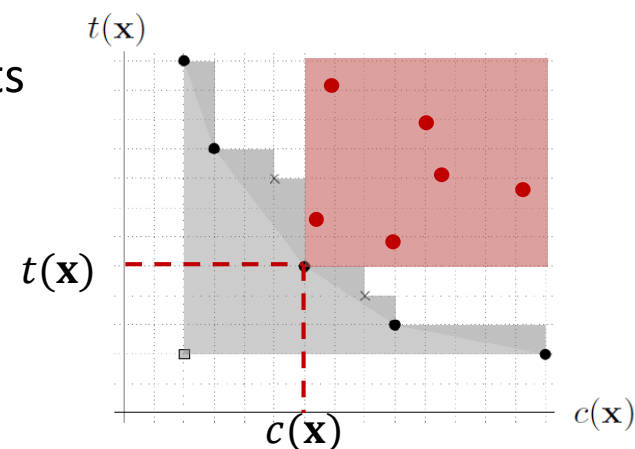
An incoming pulse to v_i is pruned if it exists

$\mathbf{x} \in X_E$ such that:

$$c(\mathcal{P}) + \underline{c}(i) \geq c(\mathbf{x})$$

and

$$t(\mathcal{P}) + \underline{t}(i) \geq t(\mathbf{x})$$



Biobjective Shortest Path Problem (BSP)

Computational experiments

Setup:

- Benchmark algorithm proposed by Raith (2010)
- Pulse and benchmark algorithms are coded in Java and compiled in Eclipse SDK 4.3.0
- CPU: Intel Core i7 (2 cores) Duo @ 1.90GHz 6GB RAM for JVM
- The amount of labels is set to 20
- Arcs are sorted according to the sum of both lower bounds of the arc's head node
- There is a computational time limit of 3,600 seconds

Biobjective Shortest Path Problem (BSP)

Computational experiments

Table 2: Computational results over real road networks from the 9-th DIMACS challenge.

| Cluster | n | Nodes | Arcs | Average $ Z_N $ | bLSET | | Pulse | | Geometric mean of speedups | # instances pulse is faster |
|---------|-----|-----------|-----------|-----------------|------------------|--------|------------------|---------|----------------------------|-----------------------------|
| | | | | | Average time (s) | Solved | Average time (s) | Solved | | |
| NY-G1 | 10 | | | 34.10 | 62.39 | 10 | 0.32 | 10 | 7.25 | 9 |
| NY-G2 | 10 | 264,346 | 733,846 | 147.40 | 301.16 | 10 | 52.32 | 10 | | 10 |
| NY-G3 | 10 | | | 422.70 | 881.26 | 10 | 1367.66* | 7 | | 4 |
| BAY-G1 | 10 | | | 8.80 | 6.78 | 10 | 0.16 | 10 | 4.28 | 4 |
| BAY-G2 | 10 | 321,270 | 800,172 | 49.90 | 55.24 | 10 | 5.70 | 10 | | 10 |
| BAY-G3 | 10 | | | 171.80 | 317.43 | 10 | 105.55 | 10 | | 8 |
| COL-G1 | 10 | | | 18.20 | 7.30 | 10 | 0.20 | 10 | 9.61 | 8 |
| COL-G2 | 10 | 435,666 | 1,057,066 | 87.10 | 233.03 | 10 | 381.94* | 9 | | 8 |
| COL-G3 | 10 | | | 328.40 | 865.76 | 10 | 508.76 | 10 | | 7 |
| FLA-G1 | 10 | | | 14.70 | 330.12 | 10 | 0.35 | 10 | 45.89 | 9 |
| FLA-G2 | 10 | 1,070,376 | 2,712,798 | 94.10 | 566.15* | 9 | 347.91 | 10 | | 10 |
| FLA-G3 | 10 | | | 552.30 | 2627.43* | 4 | 888.59* | 9 | | 8 |
| NW-G1 | 10 | | | 39.00 | 260.73 | 10 | 1.99 | 10 | 21.70 | 10 |
| NW-G2 | 10 | 1,207,945 | 2,840,208 | 124.20 | 1109.98* | 8 | 81.96 | 10 | | 9 |
| NW-G3 | 10 | | | 281.60 | 1443.66* | 8 | 438.54* | 9 | | 9 |
| | | | | | | | 139/150 | 144/150 | | 123/150 |

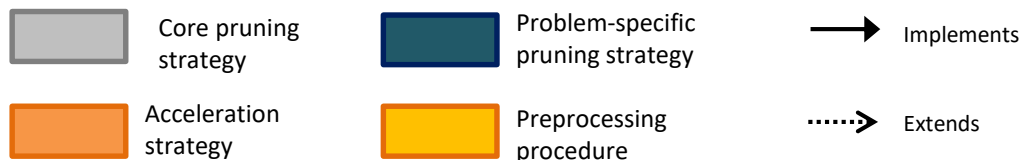
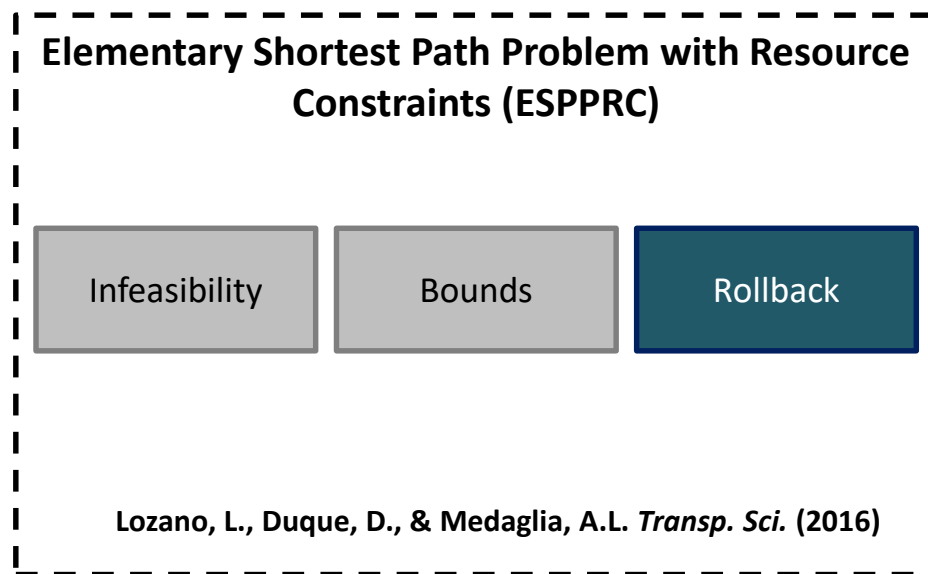
* Average time is calculated with a computational time of 3,600 seconds for unsolved instances

Agenda

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- Part II: intuition
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- Part IV: applications
- Part V: perspectives

Elementary Shortest Path Problem with Resource Constraints

Pruning strategies



- Righini & Salani (2008)
- Desaulniers, Lessard & Hadjar (2008)
- Baldacci & Mingozzi (2011)
- Contardo, Desaulniers & Lessard (2008)

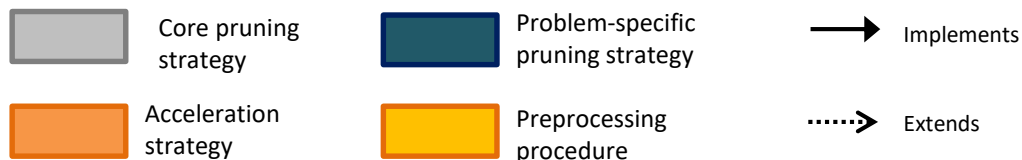
Elementary Shortest Path Problem with Resource Constraints

Problem statement

- The ESPPRC is defined by:
 - Directed graph $\mathcal{G} = (\mathcal{N}, \mathcal{A})$
 - $\mathcal{N} = \{v_1, \dots, v_i, \dots, v_n\}$
 - $\mathcal{A} = \{(i, j) | v_i \in \mathcal{N}, v_j \in \mathcal{N}, i \neq j\}$
 - Find a minimum cost path starting at node v_s and ending at node v_e
 - Cost c_{ij} for traversing arc $(i, j) \in \mathcal{A}$
 - Nonnegative weight t_{ij} is the travel time between nodes
 - Nonnegative demand d_i for visiting node v_i
 - Resource constraints (e.g., time windows, vehicle capacity, maximum travel time)

Elementary Shortest Path Problem with Resource Constraints

Bounds pruning



Elementary Shortest Path Problem with Resource Constraints

Bounds pruning

Discarding Paths Using Bounds:

- Save a primal bound \bar{c}
- Calculate a bound on the minimum cost $\underline{c}(i)$ to the final node
- Compare cumulative cost plus $\underline{c}(i)$ with \bar{c}

An incoming pulse to v_i is pruned if:

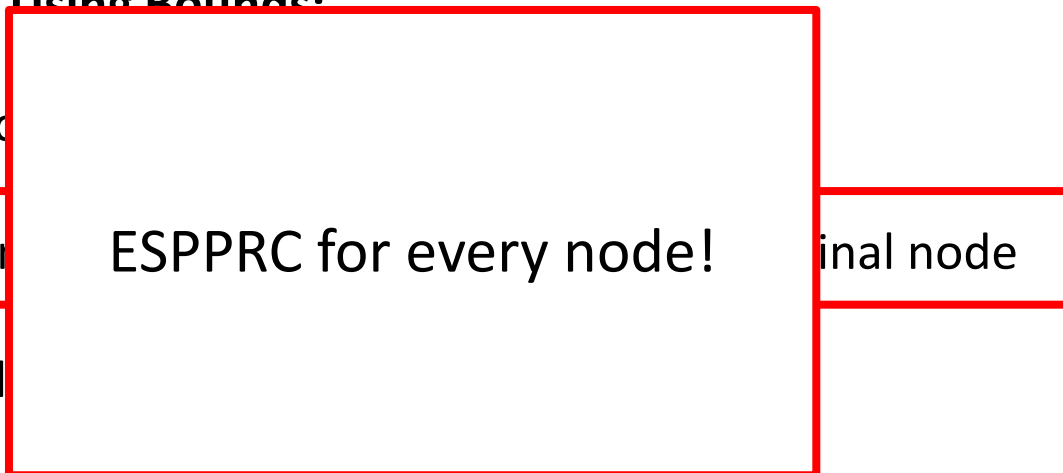
$$c(\mathcal{P}) + \underline{c}(i) \geq \bar{c}$$

Elementary Shortest Path Problem with Resource Constraints

Bounds pruning

Discarding Paths Using Bounds:

- Save a primal bound
- Calculate a bound
- Compare cumulative



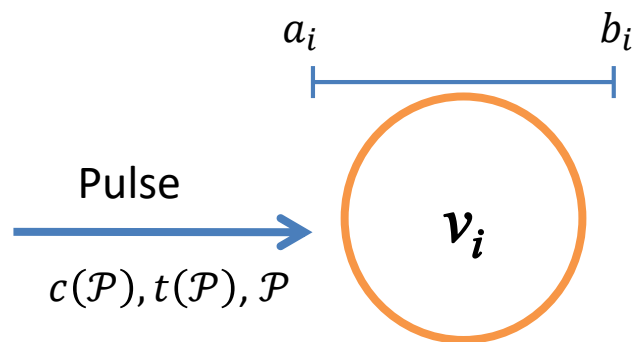
An incoming pulse to v_i is pruned if:

$$c(\mathcal{P}) + \underline{c}(i) \geq \bar{c}$$

Elementary Shortest Path Problem with Resource Constraints

Bounds pruning

$$T = 100$$

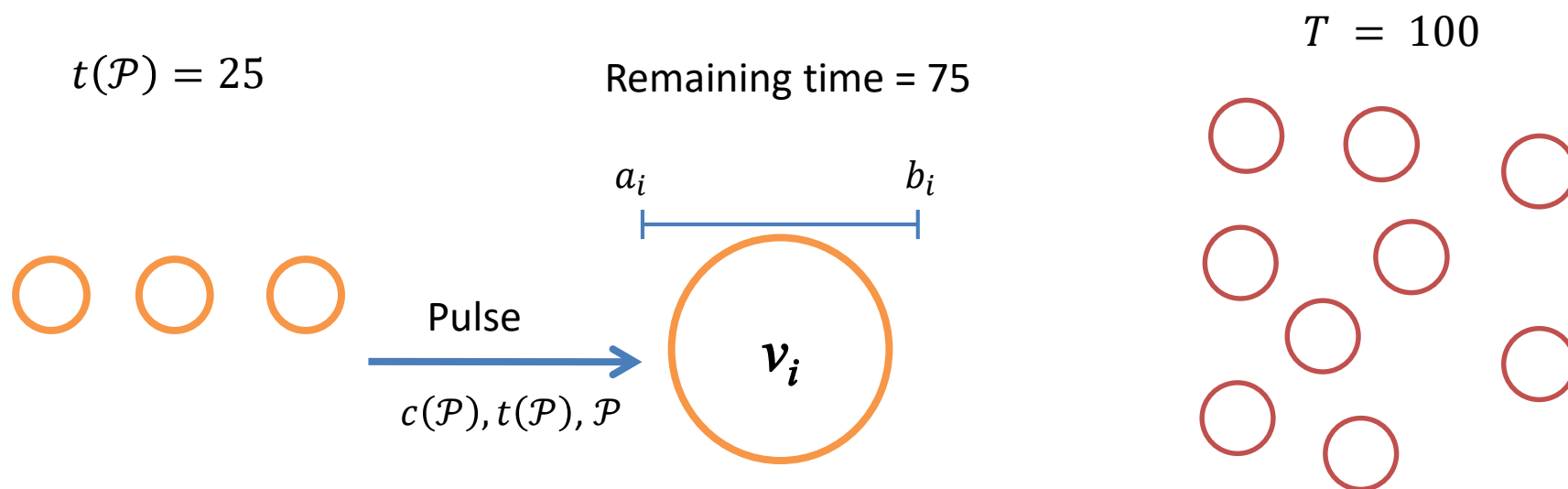


An incoming pulse to v_i is pruned if:

$$c(\mathcal{P}) + \underline{c}(i) \geq \bar{c}$$

Elementary Shortest Path Problem with Resource Constraints

Bounds pruning

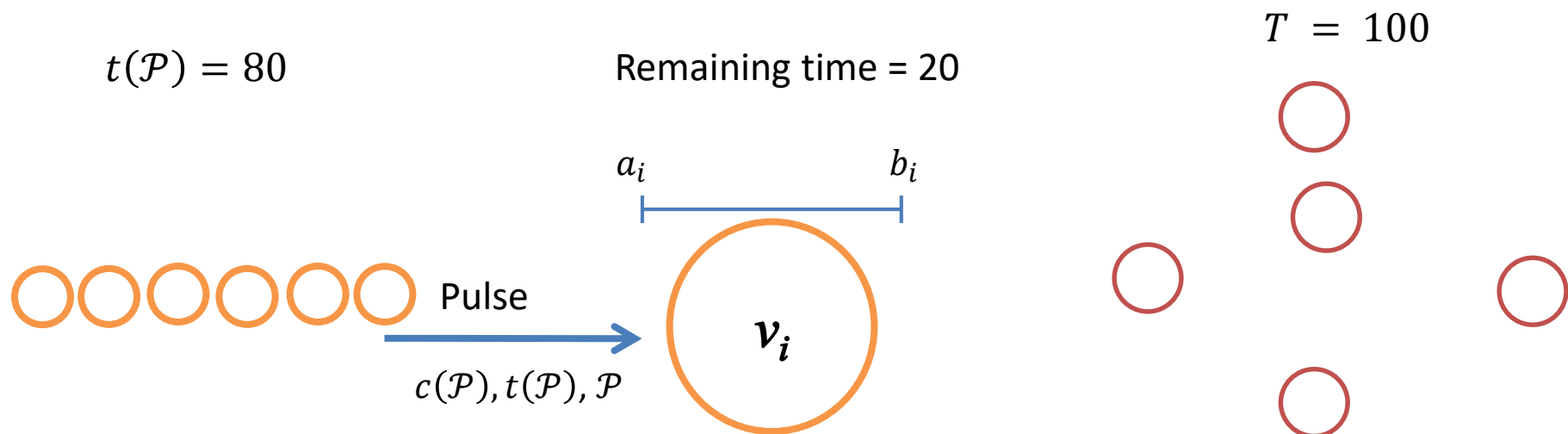


An incoming pulse to v_i is pruned if:

$$c(\mathcal{P}) + \underline{c}(i) \geq \bar{c}$$

Elementary Shortest Path Problem with Resource Constraints

Bounds pruning

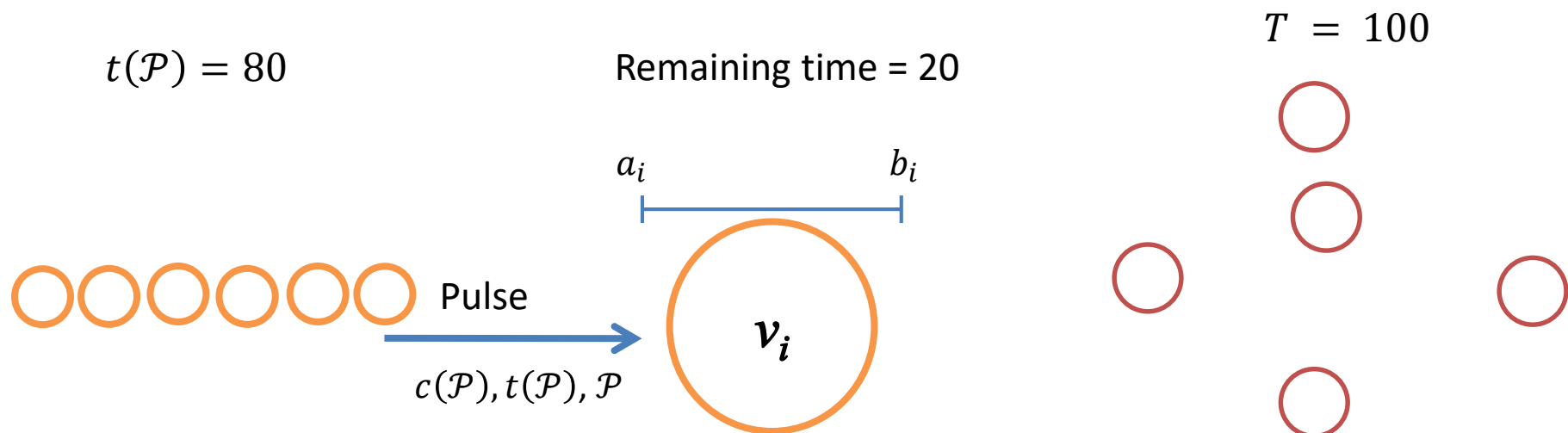


An incoming pulse to v_i is pruned if:

$$c(\mathcal{P}) + \underline{c}(i) \geq \bar{c}$$

Elementary Shortest Path Problem with Resource Constraints

Bounds pruning



An incoming pulse to v_i is pruned if:

$$c(\mathcal{P}) + \underline{c}(i, t(\mathcal{P})) \geq \bar{c}$$

Elementary Shortest Path Problem with Resource Constraints

Bounds pruning

Find ESPPRC for every node given a consumed resource τ

τ



Lower bounds $\underline{c}(i, \tau)$

$$\tau = \bar{t}$$

$$\bar{t} \triangleq T$$

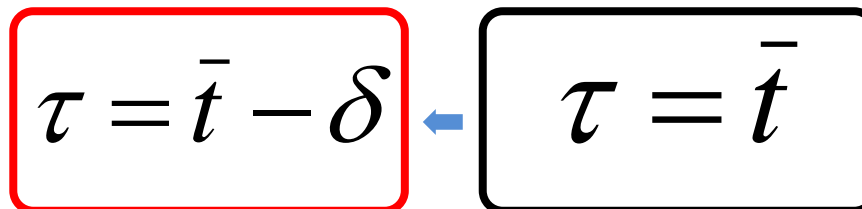
Elementary Shortest Path Problem with Resource Constraints

Bounds pruning

Find ESPPRC for every node given a consumed resource τ



Lower bounds $\underline{c}(i, \tau)$



$$\bar{t} \triangleq T$$

Elementary Shortest Path Problem with Resource Constraints

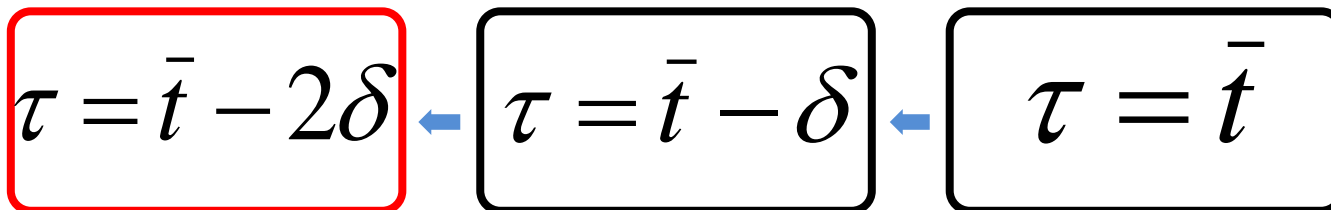
Bounds pruning

Find ESPPRC for every node given a consumed resource τ

τ



Lower bounds $\underline{c}(i, \tau)$



$$\bar{t} \triangleq T$$

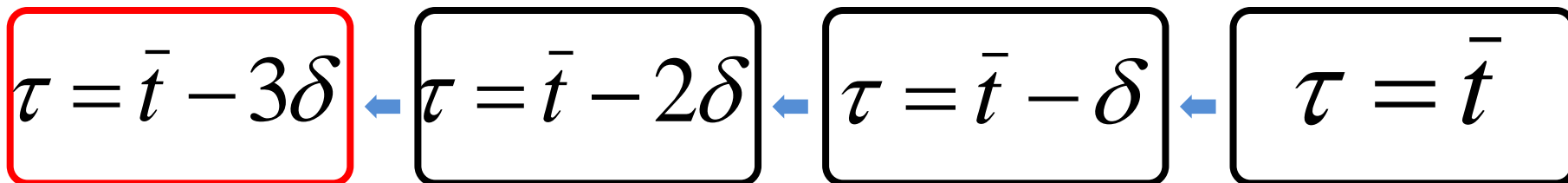
Elementary Shortest Path Problem with Resource Constraints

Bounds pruning

Find ESPPRC for every node given a consumed resource τ



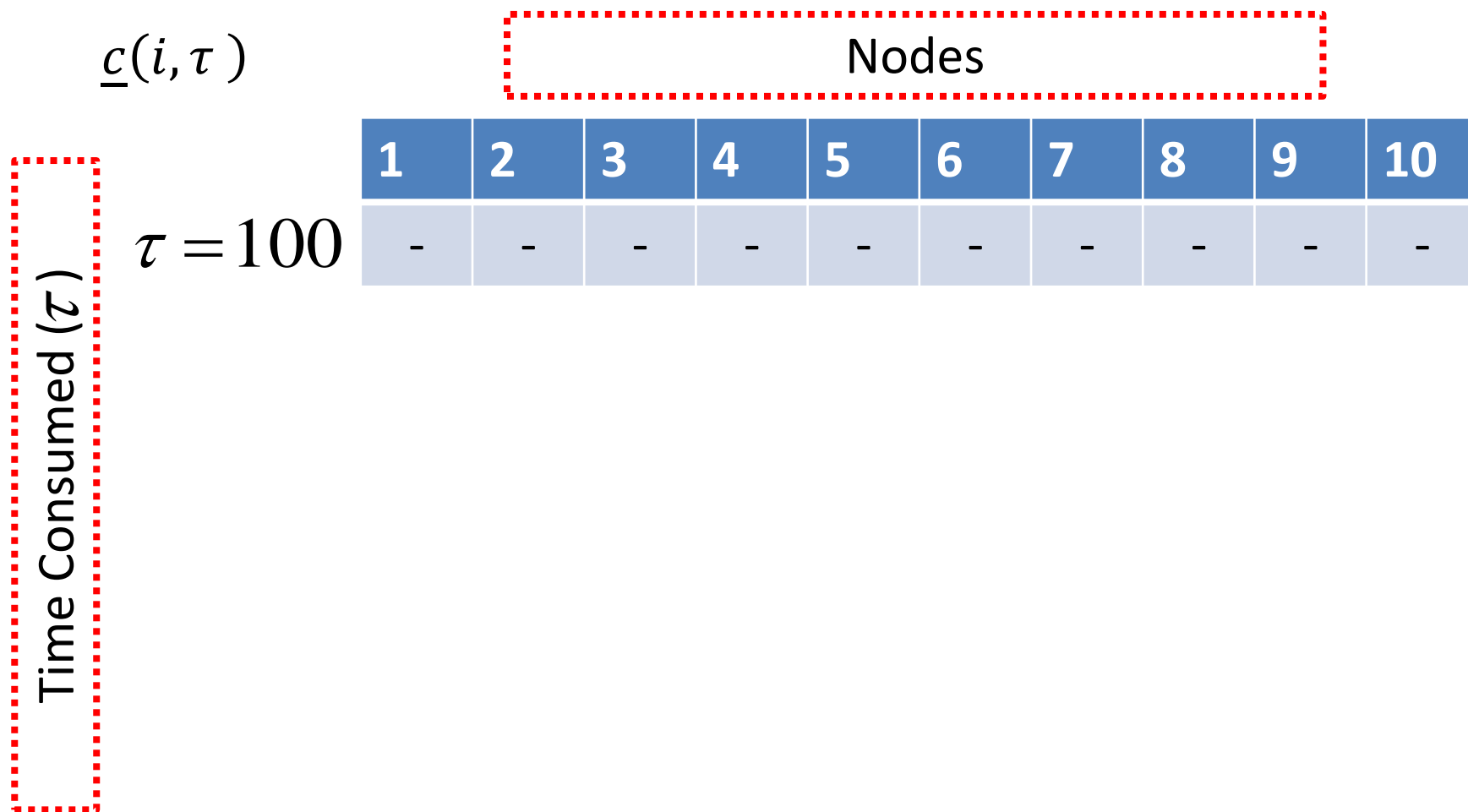
Lower bounds $\underline{c}(i, \tau)$



$$\bar{t} \triangleq T$$

Elementary Shortest Path Problem with Resource Constraints

Bounds pruning



Elementary Shortest Path Problem with Resource Constraints

Bounds pruning

$\underline{c}(i, \tau)$

Nodes

| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|--------------|---|---|----|---|----|----|---|---|---|----|
| $\tau = 100$ | - | - | - | - | - | - | - | - | - | - |
| $\tau = 90$ | - | - | -1 | - | -3 | -2 | - | - | 2 | 1 |

Time Consumed (τ)

Elementary Shortest Path Problem with Resource Constraints

Bounds pruning

$\underline{c}(i, \tau)$

Nodes

| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|--------------|----|----|----|---|----|----|----|---|----|----|
| $\tau = 100$ | - | - | - | - | - | - | - | - | - | - |
| $\tau = 90$ | - | - | -1 | - | -3 | -2 | - | - | 2 | 1 |
| $\tau = 80$ | -5 | -3 | -3 | 2 | -7 | -4 | -2 | 0 | -2 | -5 |

Time Consumed (τ)

Elementary Shortest Path Problem with Resource Constraints

Bounds pruning

$\underline{c}(i, \tau)$

Nodes

| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|--------------|-----|----|----|----|-----|----|----|----|----|----|
| $\tau = 100$ | - | - | - | - | - | - | - | - | - | - |
| $\tau = 90$ | - | - | -1 | - | -3 | -2 | - | - | 2 | 1 |
| $\tau = 80$ | -5 | -3 | -3 | 2 | -7 | -4 | -2 | 0 | -2 | -5 |
| $\tau = 70$ | -12 | -4 | -4 | -4 | -11 | -6 | -5 | -2 | -4 | -7 |

Time Consumed (τ)

Elementary Shortest Path Problem with Resource Constraints

Bounds pruning

$\underline{c}(i, \tau)$

Nodes

| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|--------------|-----|----|----|----|-----|----|----|----|----|----|
| $\tau = 100$ | - | - | - | - | - | - | - | - | - | - |
| $\tau = 90$ | - | - | -1 | - | -3 | -2 | - | - | 2 | 1 |
| $\tau = 80$ | -5 | -3 | -3 | 2 | -7 | -4 | -2 | 0 | -2 | -5 |
| $\tau = 70$ | -12 | -4 | -4 | -4 | -11 | -6 | -5 | -2 | -4 | -7 |

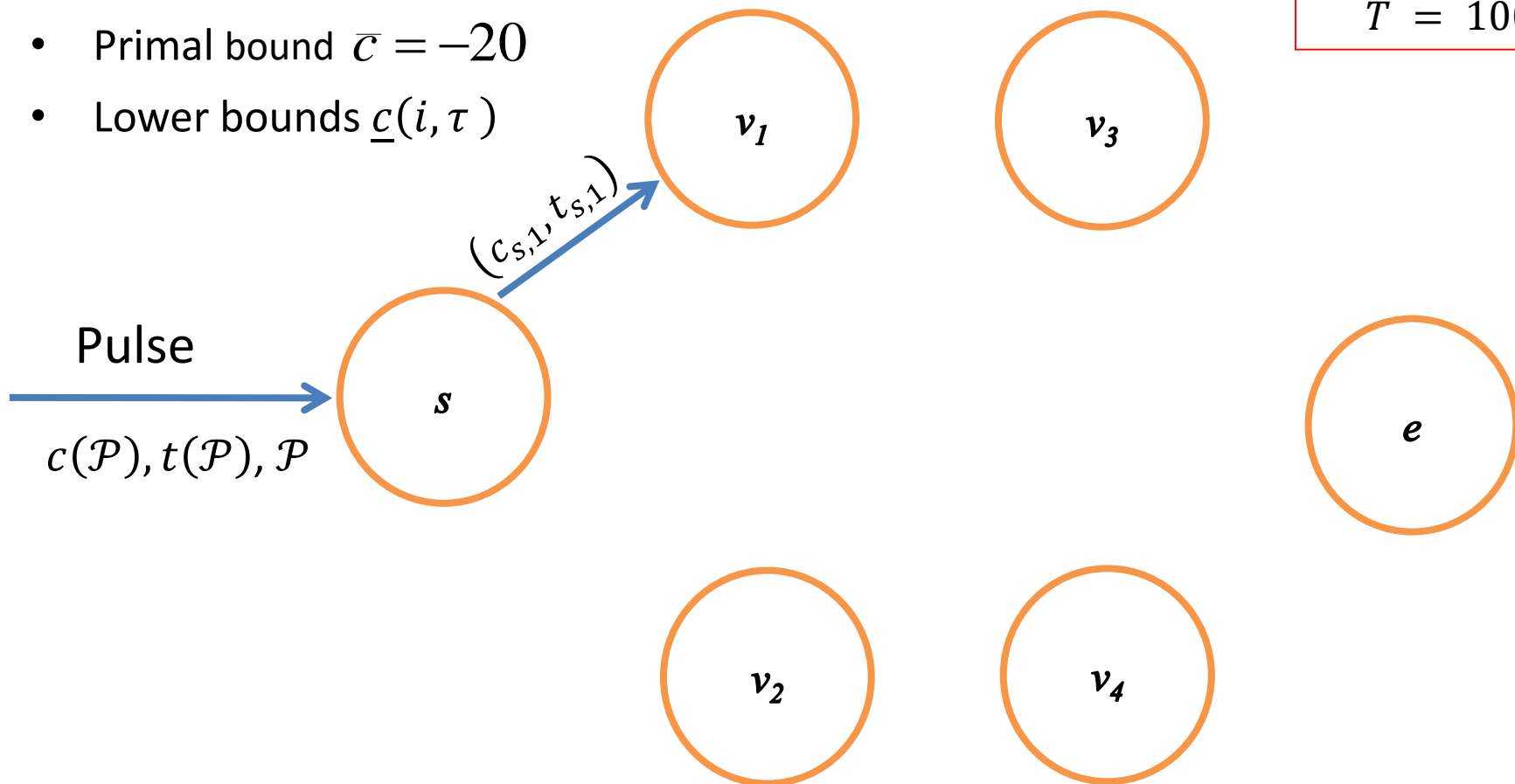
Time Consumed (τ)

Minimum cost that can be achieved **starting at node 1** with **70 units of time already consumed**

Elementary Shortest Path Problem with Resource Constraints

Bounds pruning

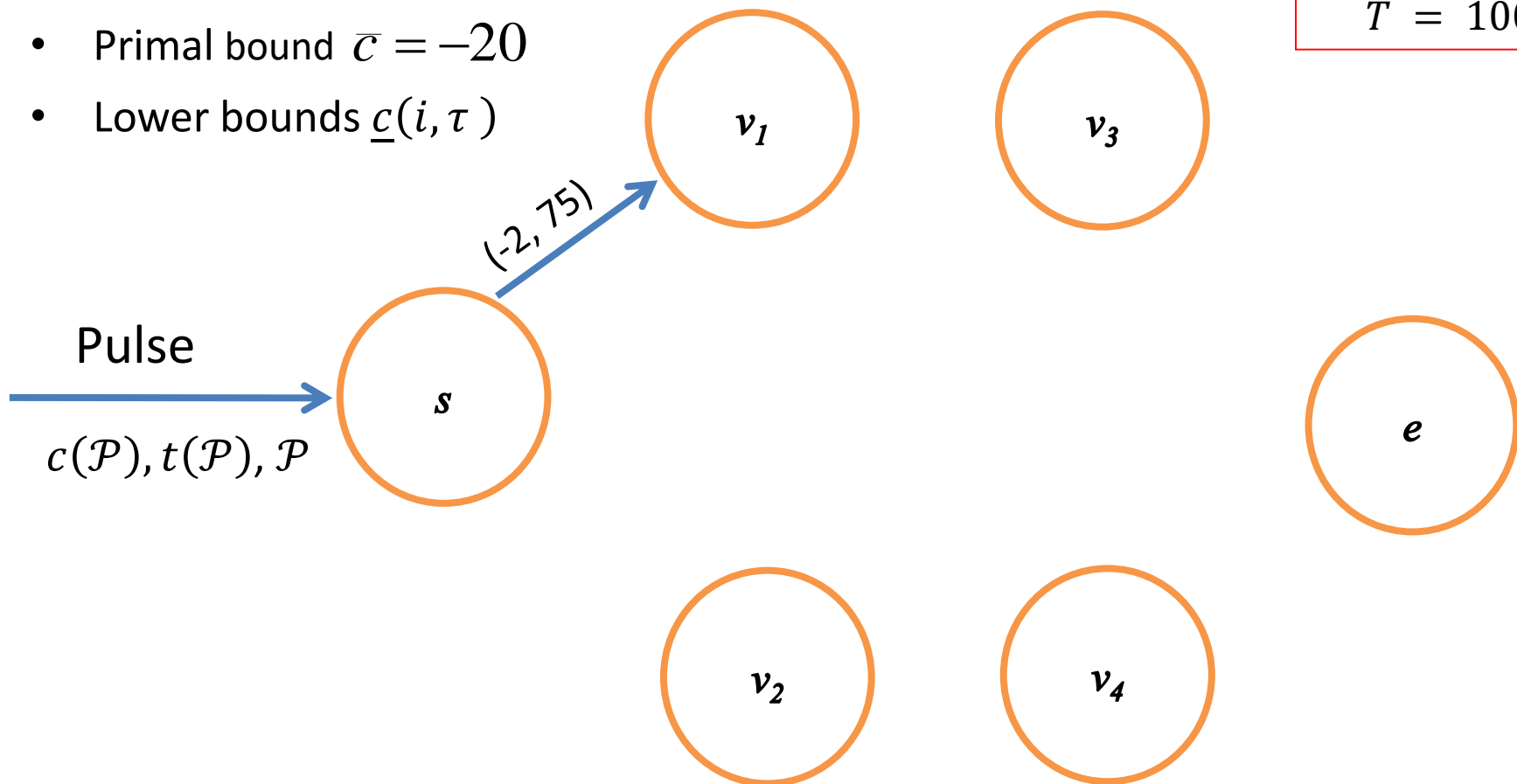
- Primal bound $\bar{c} = -20$
- Lower bounds $\underline{c}(i, \tau)$



Elementary Shortest Path Problem with Resource Constraints

Bounds pruning

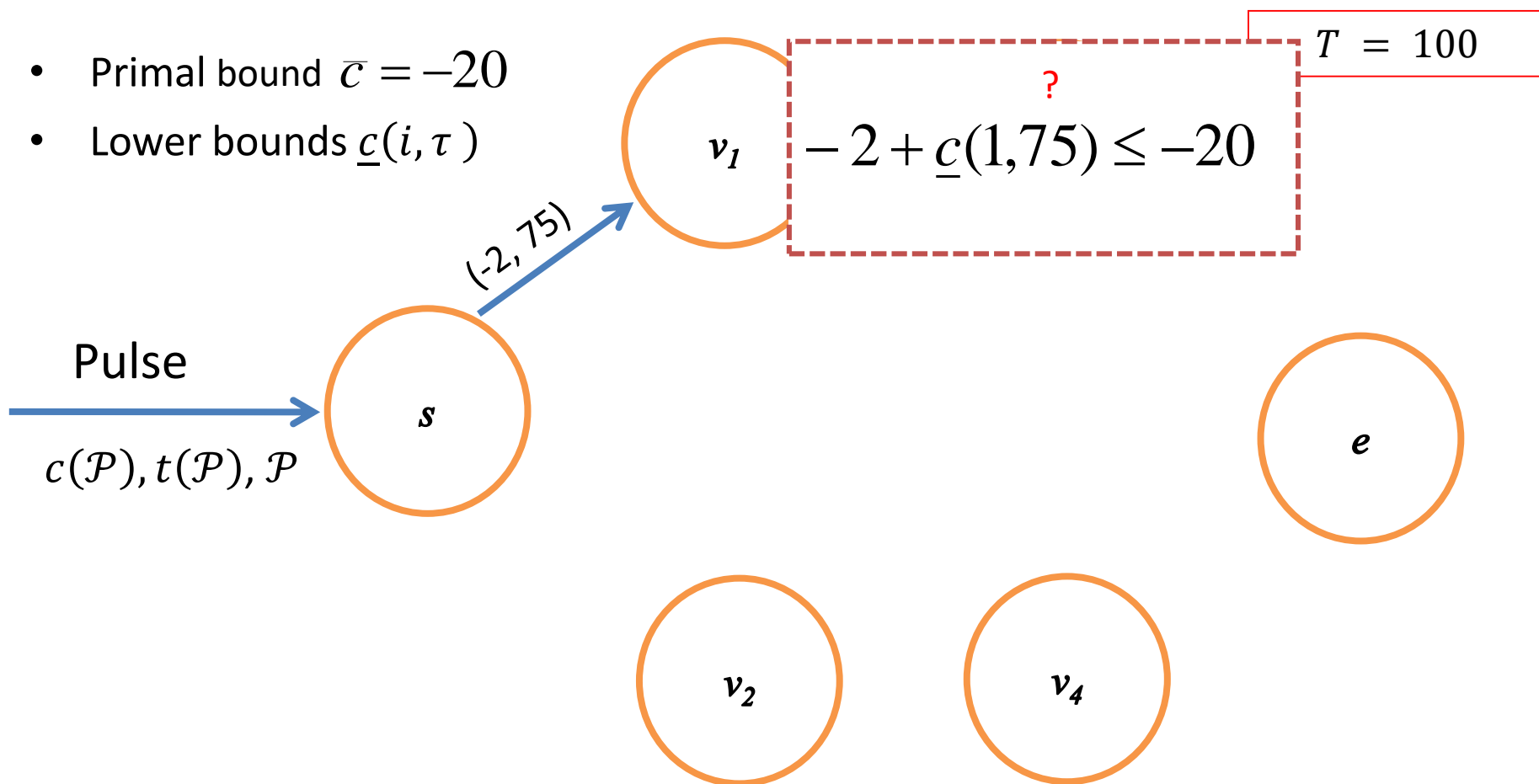
- Primal bound $\bar{c} = -20$
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Elementary Shortest Path Problem with Resource Constraints

Bounds pruning

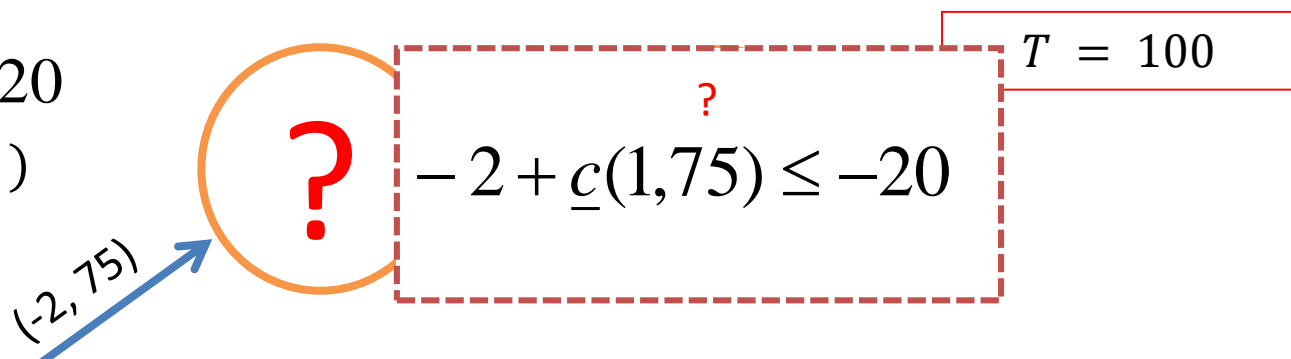
- Primal bound $\bar{c} = -20$
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Elementary Shortest Path Problem with Resource Constraints

Bounds pruning

- Primal bound $\bar{c} = -20$
- Lower bounds $\underline{c}(i, \tau)$

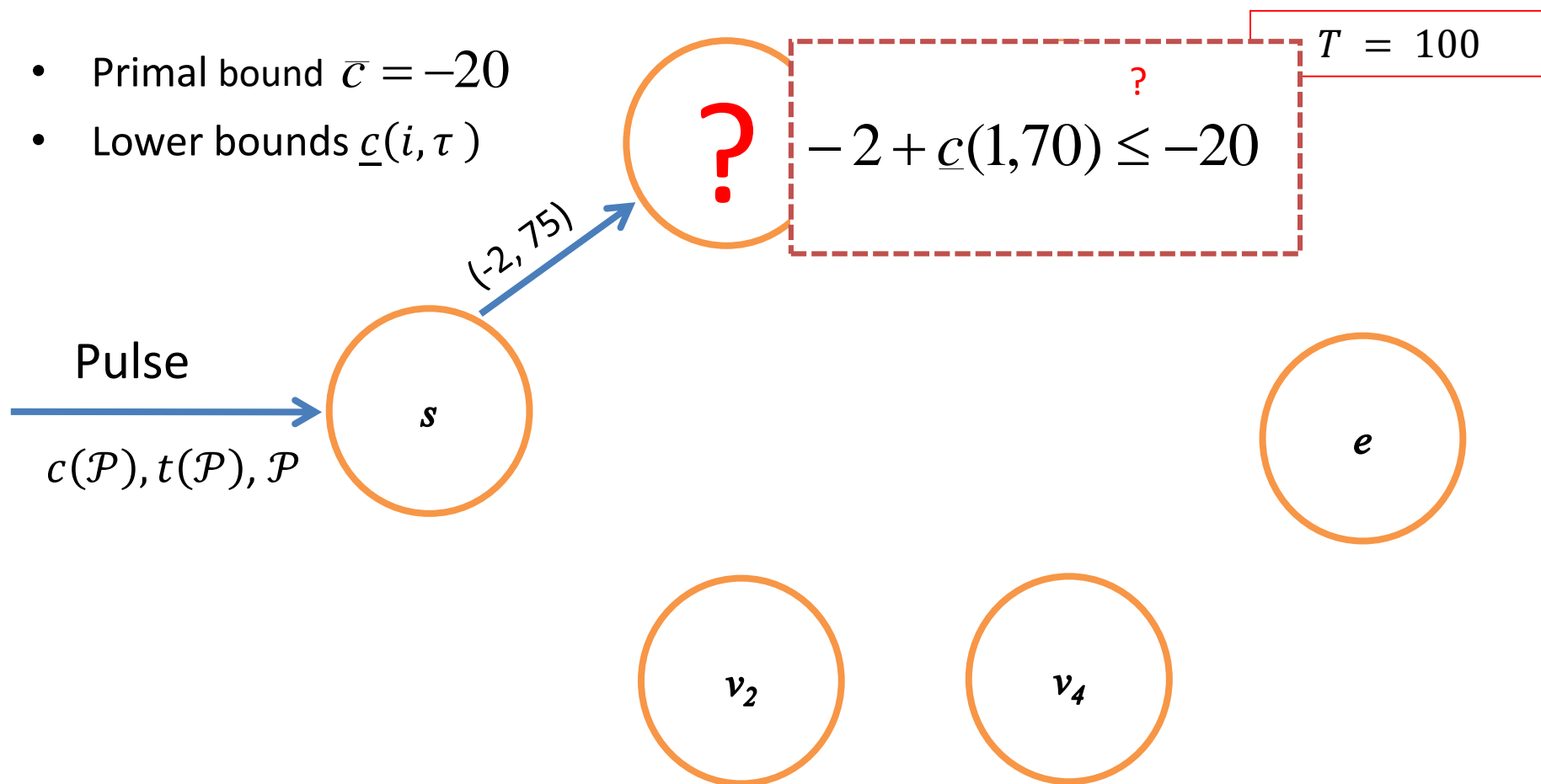


| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
|--------------|-----|----|----|----|-----|----|----|----|----|----|
| $\tau = 100$ | - | - | - | - | - | - | - | - | - | - |
| $\tau = 90$ | - | - | -1 | - | -3 | -2 | - | - | 2 | 1 |
| $\tau = 80$ | -5 | -3 | -3 | 2 | -7 | -4 | -2 | 0 | -2 | -5 |
| $\tau = 70$ | -12 | -4 | -4 | -4 | -11 | -6 | -5 | -2 | -4 | -7 |

Elementary Shortest Path Problem with Resource Constraints

Bounds pruning

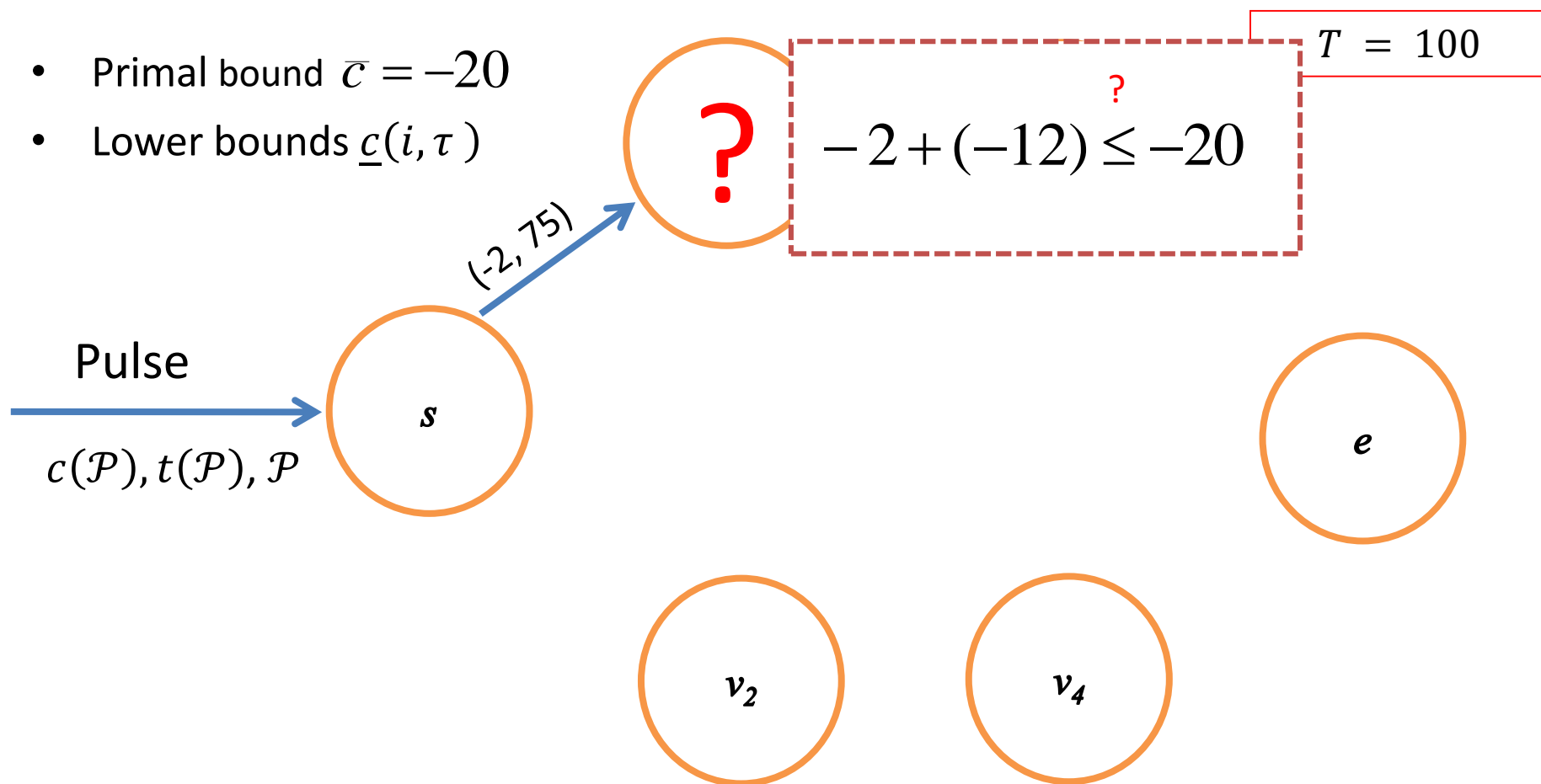
- Primal bound $\bar{c} = -20$
- Lower bounds $\underline{c}(i, \tau)$



Elementary Shortest Path Problem with Resource Constraints

Bounds pruning

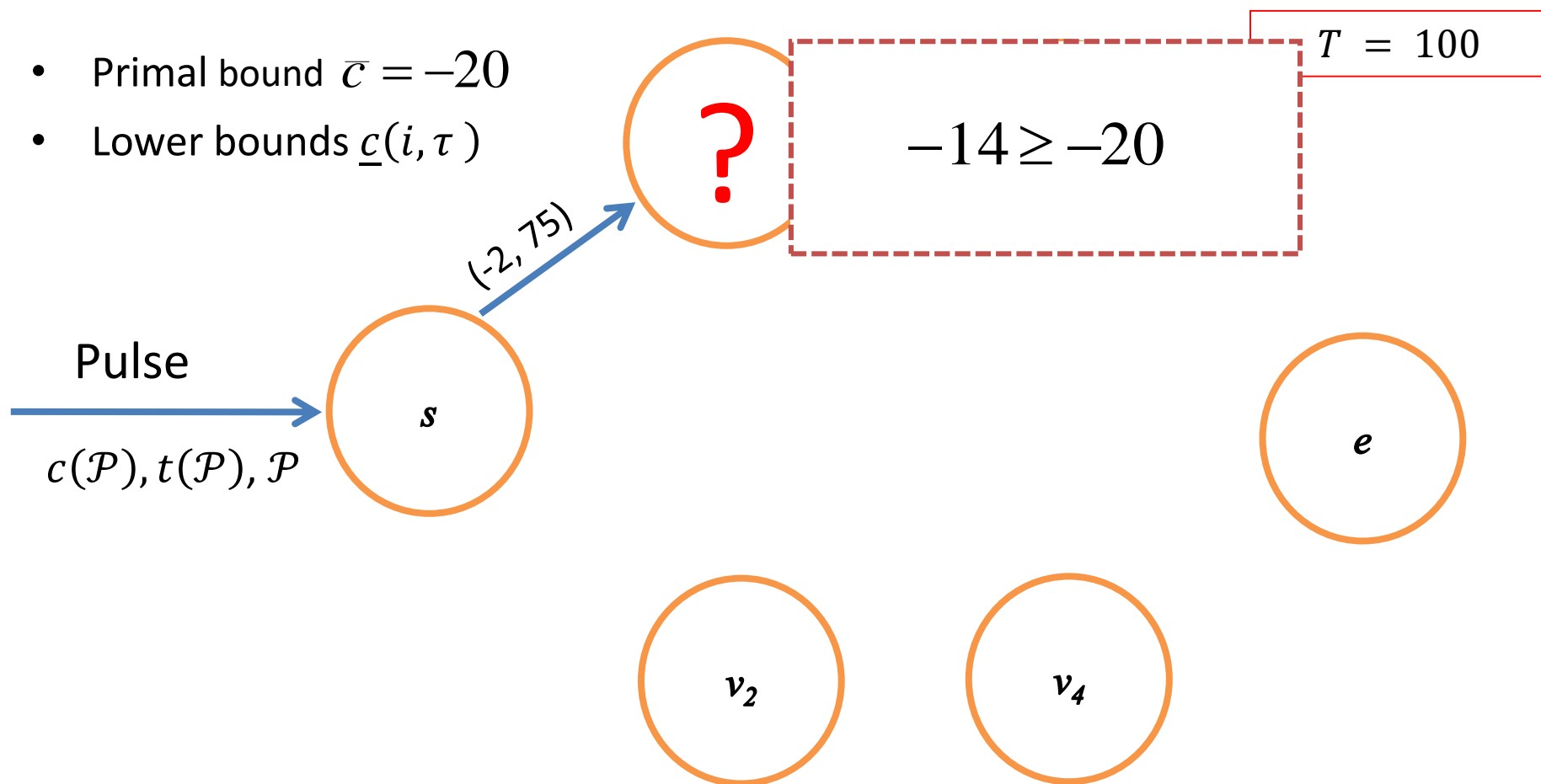
- Primal bound $\bar{c} = -20$
- Lower bounds $\underline{c}(i, \tau)$



Elementary Shortest Path Problem with Resource Constraints

Bounds pruning

- Primal bound $\bar{c} = -20$
- Lower bounds $\underline{c}(i, \tau)$

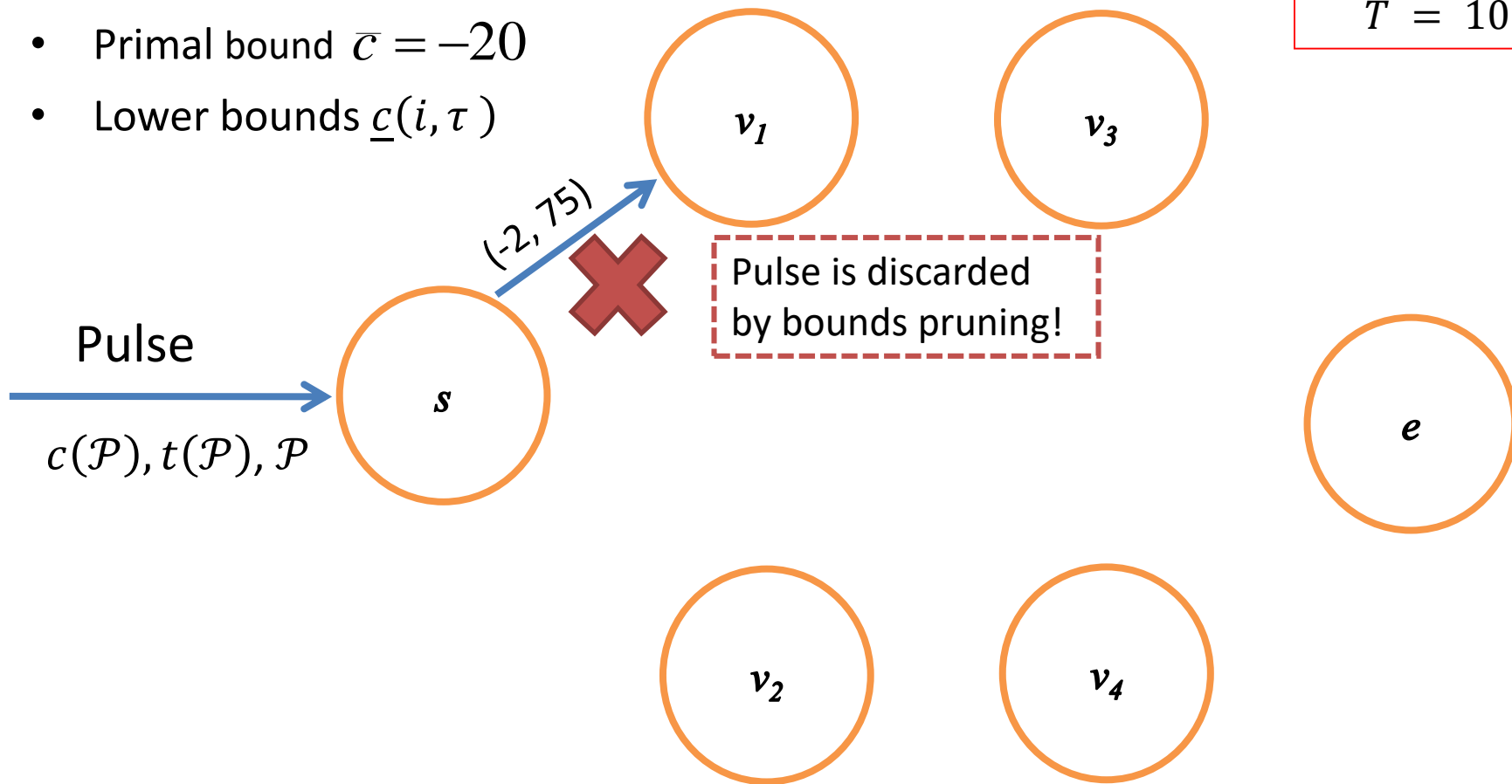


Elementary Shortest Path Problem with Resource Constraints

Bounds pruning

- Primal bound $\bar{c} = -20$
- Lower bounds $\underline{c}(i, \tau)$

$$T = 100$$



Elementary Shortest Path Problem with Resource Constraints

Computational experiments

Setup:

- ESPPRC is embedded in a CG procedure to solve the VRPTW root node
- Benchmark algorithms by Baldacci et al. (2011) and Desaulniers et al. (2008)
- Pulse algorithm coded in Java and compiled in Eclipse SDK 4.3.0
- CPU: Intel Core i7 (2 cores) Duo @ 2.00GHz 512MB of RAM for JVM
- Tabu search heuristic (Desaulniers et al., 2008) is used for the first iterations of the CG procedure
- Master problem is solved using Gurobi 5.0.1

Elementary Shortest Path Problem with Resource Constraints

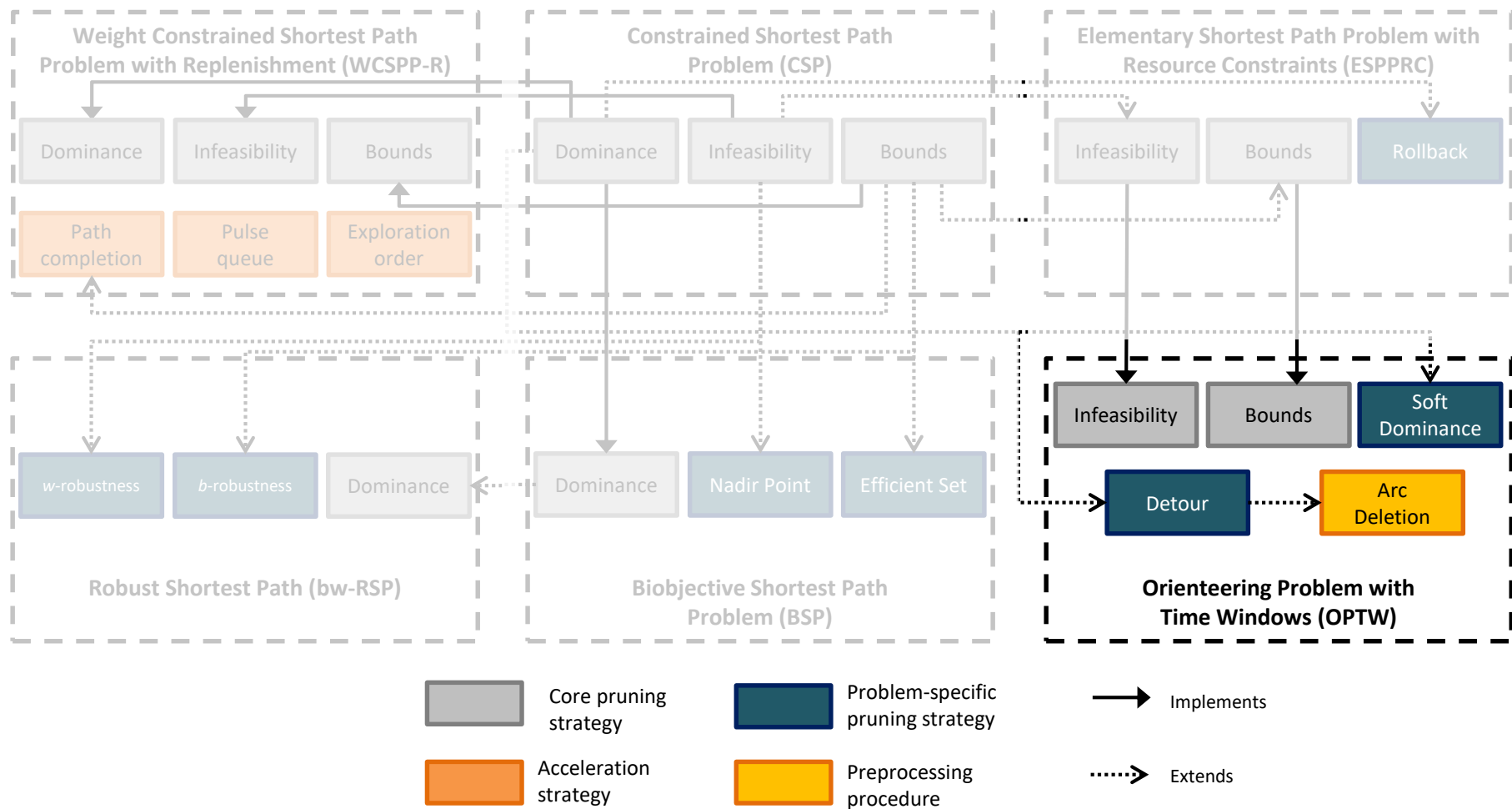
Computational experiments

| Instance | Baldacci et al. (2011a) | | | Col. Generation with pulse and TS | | |
|-----------|-------------------------|-----------------|--------------|-----------------------------------|-------------|-----------------------|
| | Time (s) | LB ₃ | Time (s) | Scaled time (s) | Lower bound | Bound improvement (%) |
| r201.100 | 17.0 | 1140.3 | 9.3 | 13.0 | 1140.3 | 0.00 |
| r202.100 | 22.0 | 1021.2 | 18.0 | 25.2 | 1022.2 | 0.10 |
| r203.100 | 165.0 | 865.8 | 72.4 | 101.4 | 866.9 | 0.13 |
| r204.100 | 194.0 | 724.2 | 133.2 | 186.4 | 724.9 | 0.10 |
| r205.100 | 31.0 | 938.0 | 25.3 | 35.4 | 938.9 | 0.10 |
| r206.100 | 76.0 | 866.3 | 44.7 | 62.6 | 866.9 | 0.07 |
| r207.100 | 368.0 | 789.9 | 127.5 | 178.6 | 790.7 | 0.10 |
| r208.100 | 2405.0 | 690.3 | 266.3 | 372.9 | 692.0 | 0.24 |
| r209.100 | 59.0 | 840.6 | 42.3 | 59.2 | 841.4 | 0.10 |
| r210.100 | 57.0 | 888.2 | 34.4 | 48.2 | 889.4 | 0.14 |
| r211.100 | 219.0 | 734.1 | 76.8 | 107.6 | 734.7 | 0.08 |
| rc201.100 | 12.0 | 1255.4 | 6.2 | 8.6 | 1255.9 | 0.04 |
| rc202.100 | 13.0 | 1086.2 | 7.1 | 9.9 | 1088.1 | 0.17 |
| rc203.100 | 22.0 | 919.5 | 34.7 | 48.5 | 922.5 | 0.33 |
| rc204.100 | 455.0 | 778.4 | 322.7 | 451.7 | 779.7 | 0.17 |
| rc205.100 | 14.0 | 1145.8 | 7.7 | 10.8 | 1147.6 | 0.16 |
| rc206.100 | 16.0 | 1037.7 | 19.2 | 26.9 | 1038.6 | 0.09 |
| rc207.100 | 62.0 | 945.8 | 42.8 | 59.9 | 947.3 | 0.16 |
| rc208.100 | 168.0 | 765.8 | 441.9 | 618.6 | 766.7 | 0.12 |
| c201.100 | n/a | n/a | 2.4 | 3.4 | 589.1 | n/a |
| c202.100 | n/a | n/a | 165.7 | 231.9 | 589.1 | n/a |
| c203.100 | n/a | n/a | 173.6 | 243.0 | 588.7 | n/a |
| c204.100 | 182.0 | 588.1 | 323.3 | 452.6 | 588.1 | 0.00 |
| c205.100 | n/a | n/a | 4.8 | 6.7 | 586.4 | n/a |
| c206.100 | n/a | n/a | 4.6 | 6.5 | 586.0 | n/a |
| c207.100 | n/a | n/a | 8.2 | 11.4 | 585.8 | n/a |
| c208.100 | n/a | n/a | 7.8 | 10.9 | 585.8 | n/a |

Agenda

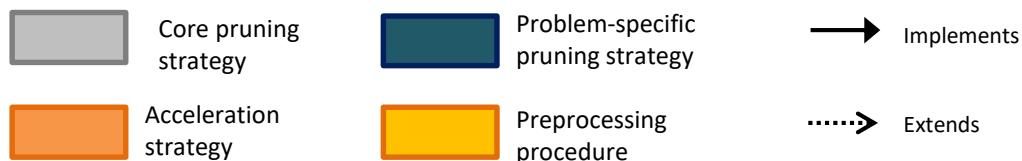
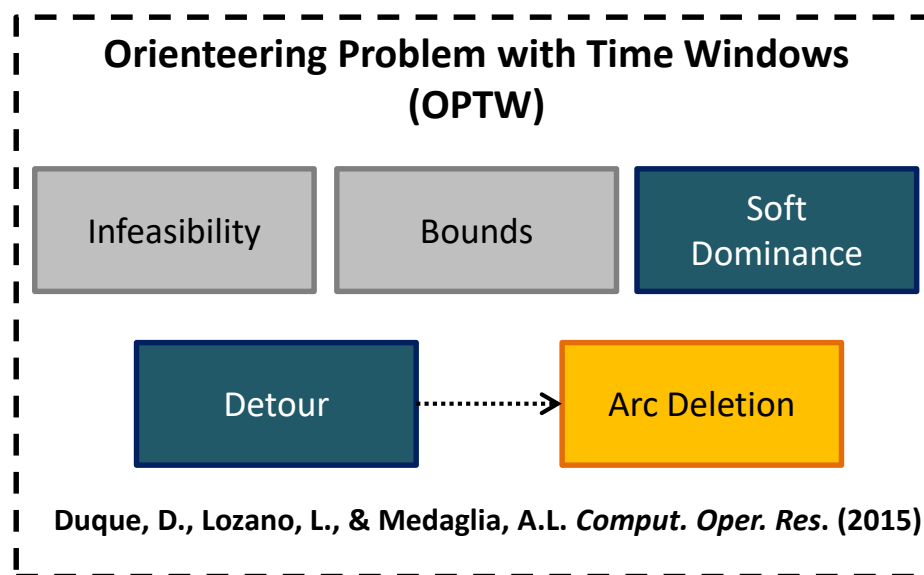
- Part I: fundamentals
- Part II: intuition
- Part III: extensions
 - Weight Constrained Shortest Path Problem with Replenishment (WCSP-R)
 - Biobjective Shortest Path Problem (BSP)
 - Elementary Shortest Path Problem with Resource Constraints (ESPPRC)
 - **Orienteering Problem with Time Windows (OPTW)**
 - Robust Shortest Path (bw-RSP)
- Part IV: applications
- Part V: perspectives

Pulse Algorithm for Hard Shortest Path Problems



Orienteering Problem with Time Windows (OPTW)

Pruning and acceleration strategies



- Righini & Salani (2009)
- Vansteenwegen et al. (2011)
- Gambardella, Montemanni & Weyland (2012)
- Archetti, Bianchessi & Speranza (2013)

Orienteering Problem with Time Windows (OPTW)

Problem statement

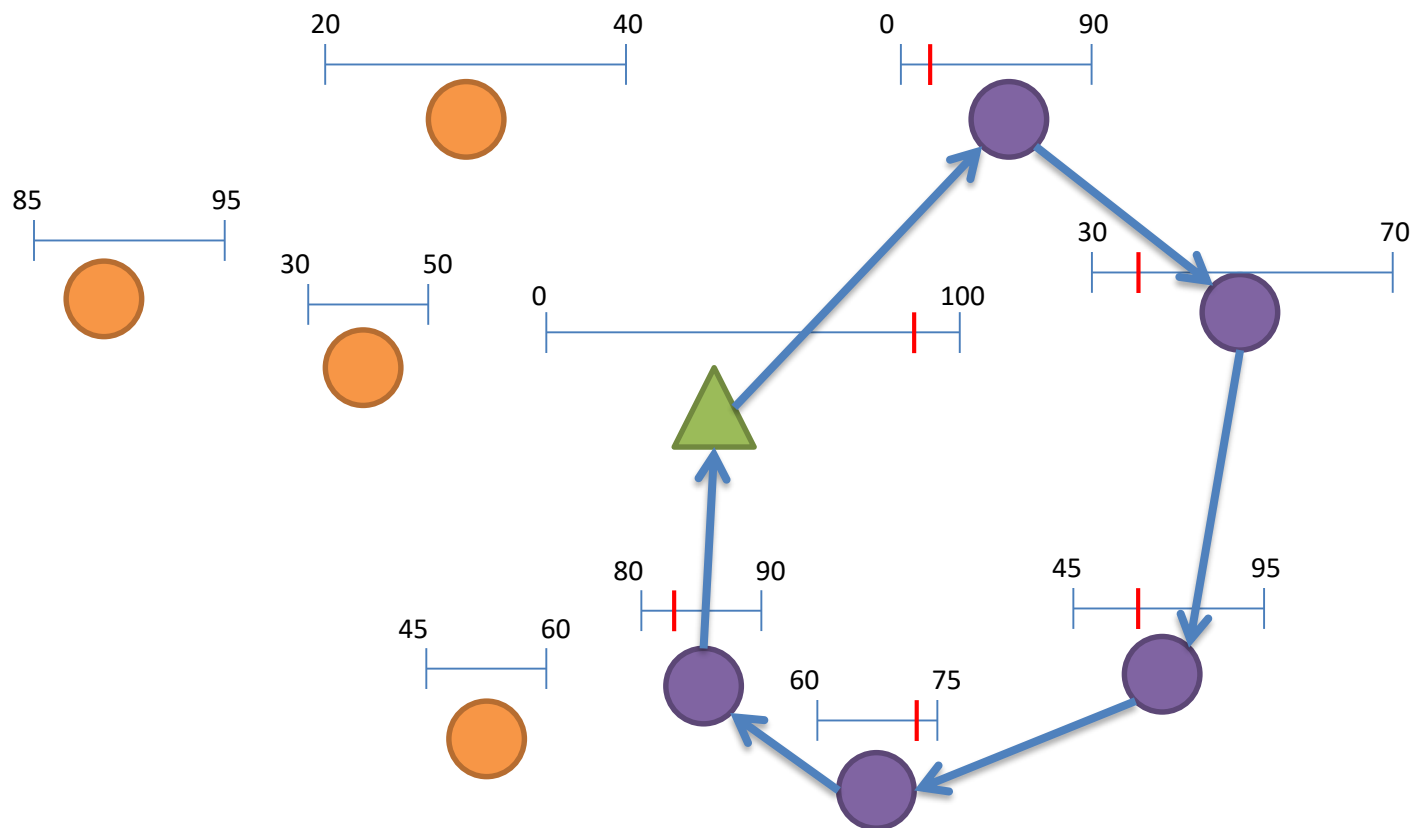
- The OPTW is defined by:
 - Directed graph $\mathcal{G} = (\mathcal{N}, \mathcal{A})$
 - $\mathcal{N} = \{v_1, \dots, v_i, \dots, v_n\}$
 - $\mathcal{A} = \{(i, j) | v_i \in \mathcal{N}, v_j \in \mathcal{N}, i \neq j\}$
 - Find a maximum score path starting at node v_s and ending at node v_e
 - Nonnegative score s_i for visiting the node v_i
 - Nonnegative weight t_{ij} is the travel time between nodes
 - Maximum travel time T
 - Time window $[a_i, b_i]$ at each node v_i

Orienteering Problem with Time Windows (OPTW)

Problem statement

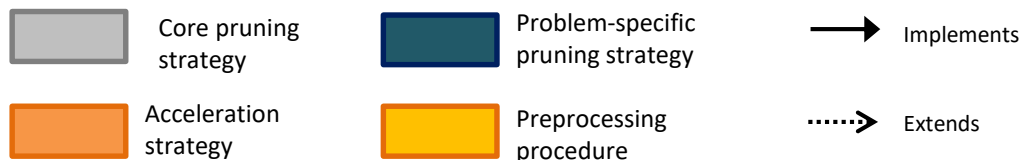
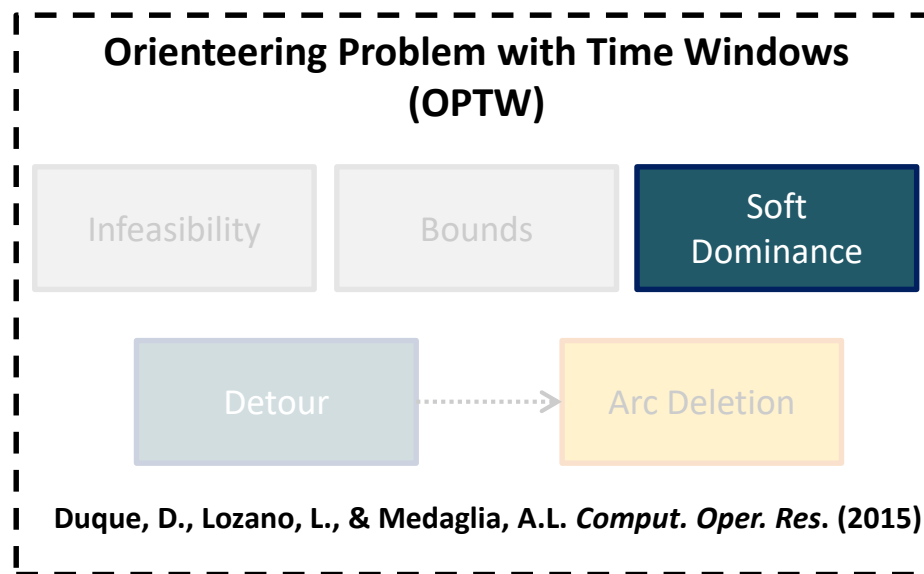
Which nodes to visit?

How to route those nodes within the time constraints?



Orienteering Problem with Time Windows (OPTW)

Soft-dominance pruning



Orienteering Problem with Time Windows (OPTW)

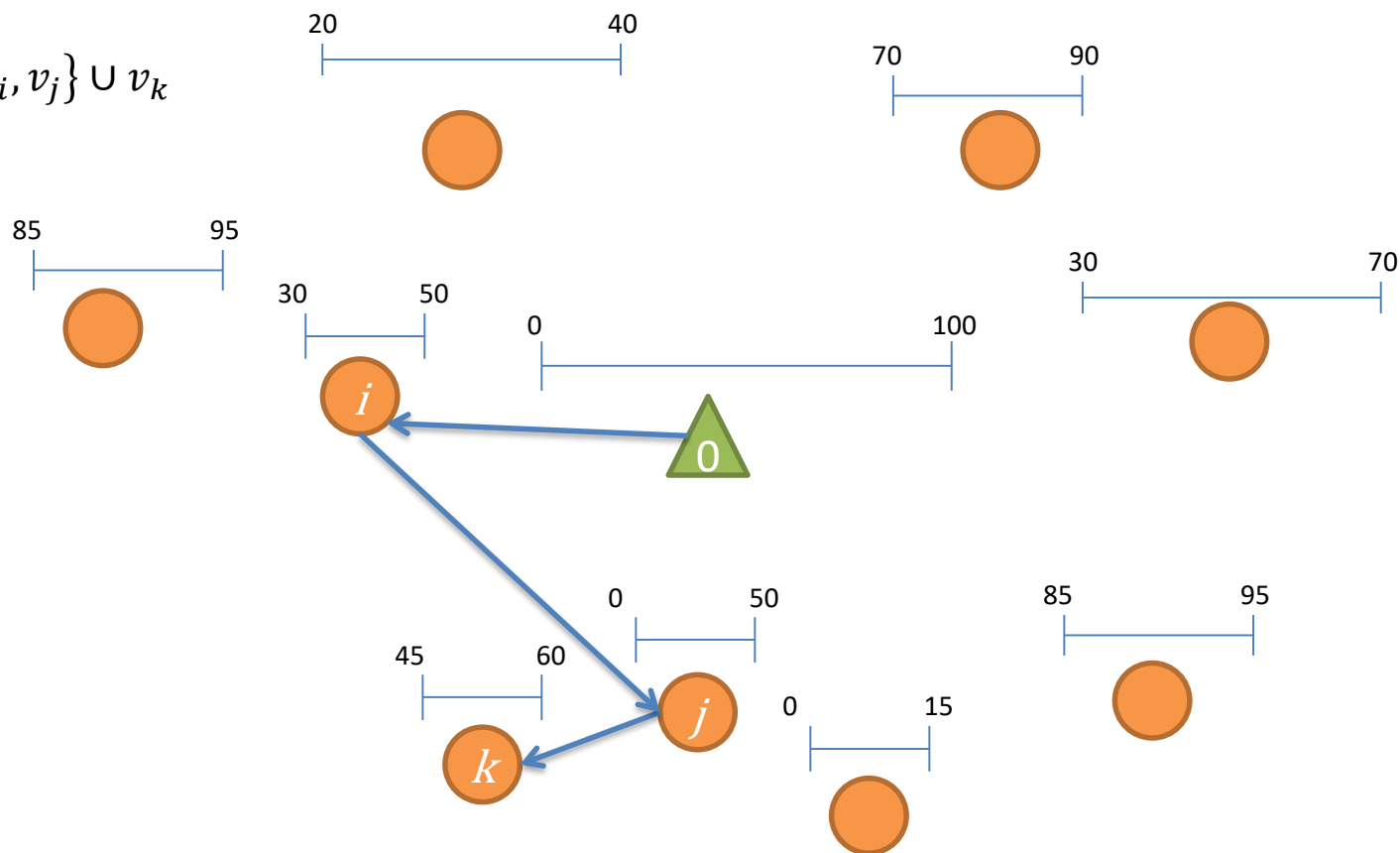
Soft-dominance pruning

Pulse log:

$$S(\mathcal{P}) = 35$$

$$t(\mathcal{P}) = 58$$

$$\mathcal{P} = \{v_0, v_i, v_j\} \cup v_k$$



Orienteering Problem with Time Windows (OPTW)

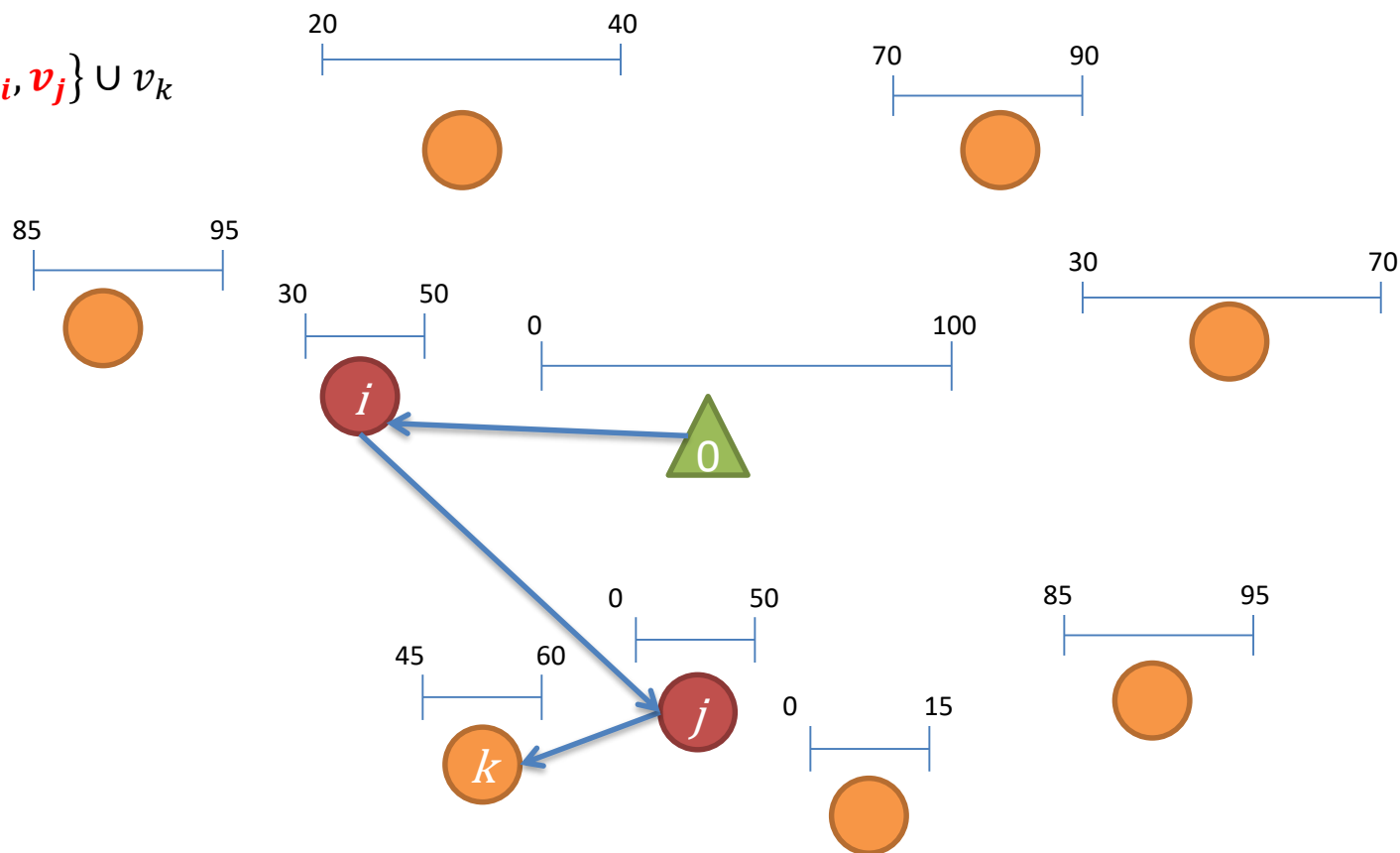
Soft-dominance pruning

Pulse log:

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Orienteering Problem with Time Windows (OPTW)

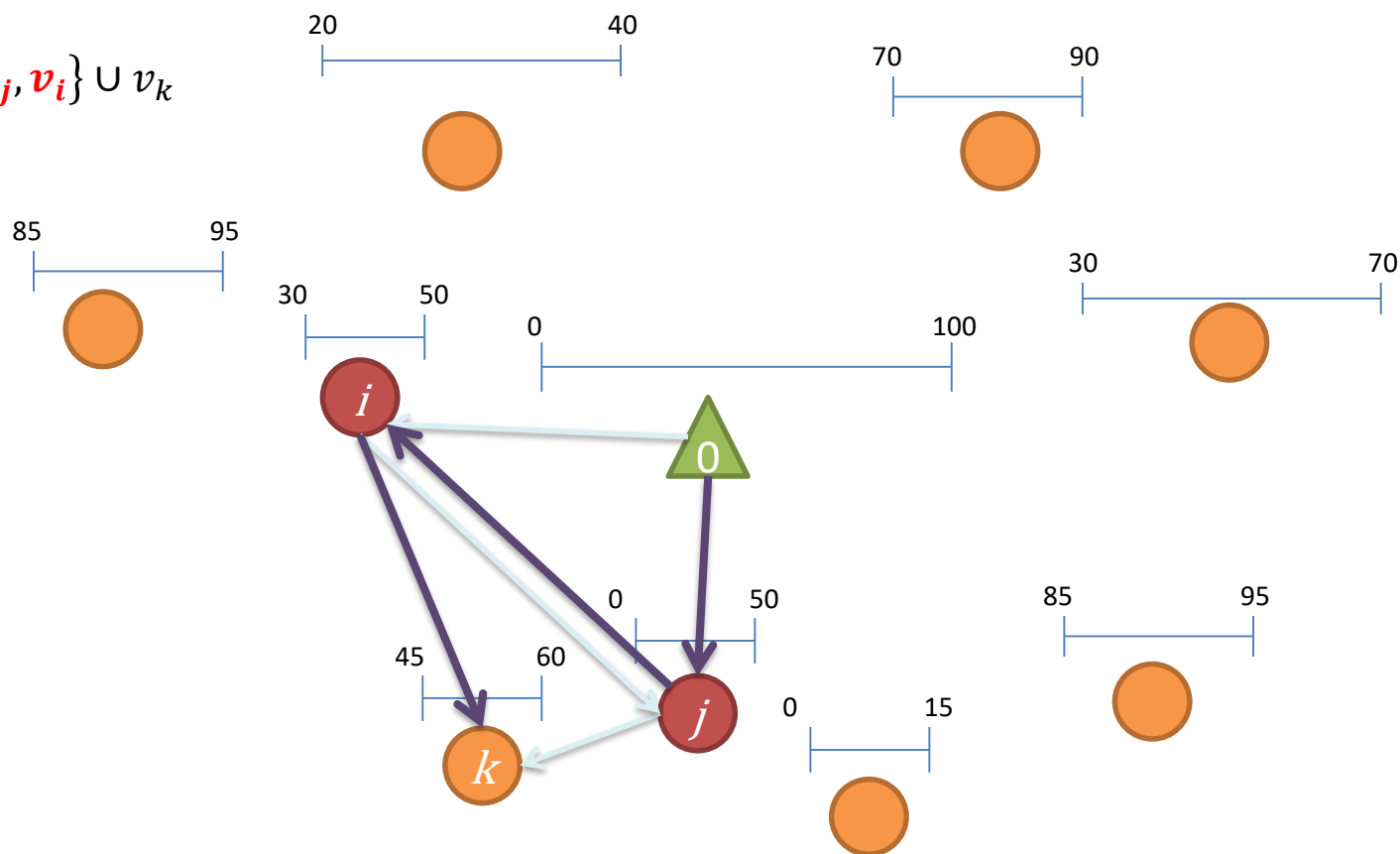
Soft-dominance pruning

Pulse log:

$$S(\mathcal{P}) = 35$$

$$t(\mathcal{P}) = 40$$

$$\mathcal{P} = \{v_0, v_j, v_i\} \cup v_k$$



Orienteering Problem with Time Windows (OPTW)

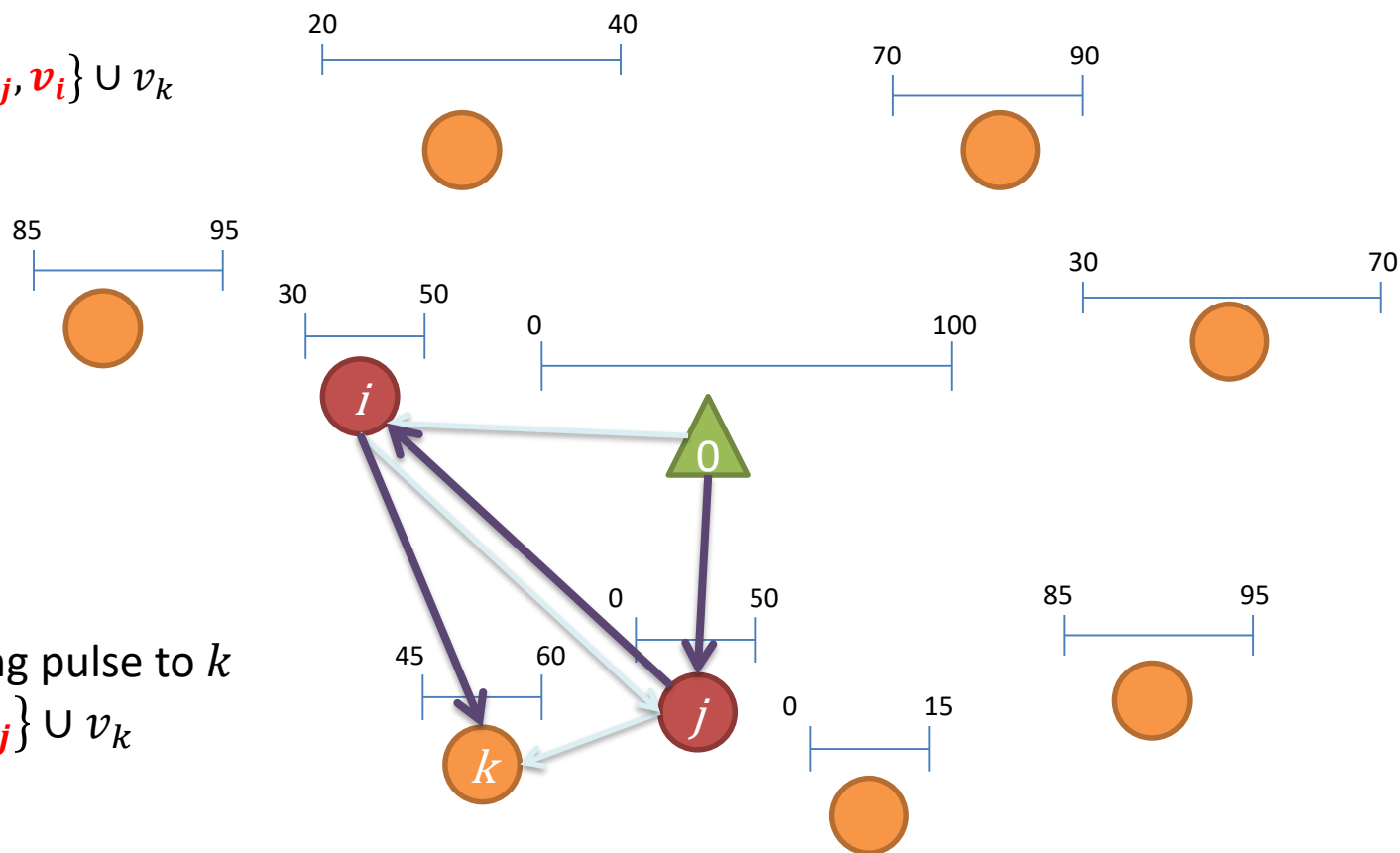
Soft-dominance pruning

Pulse log:

$$S(\mathcal{P}) = 35$$

$$t(\mathcal{P}) = 40$$

$$\mathcal{P} = \{v_0, v_j, v_i\} \cup v_k$$



Prune incoming pulse to k

$$\mathcal{P} = \{v_0, v_i, v_j\} \cup v_k$$

Orienteering Problem with Time Windows (OPTW)

Soft-dominance pruning

$$\mathcal{P}_{s,i} \leftarrow \{v_s\} \cup \{v_{(1)}, v_{(2)}, v_{(3)}, v_{(4)}, v_{(5)}\} \cup \{v_i\}$$

Orienteering Problem with Time Windows (OPTW)

Soft-dominance pruning

$$\mathcal{P}_{s,i} \leftarrow \{v_s\} \cup \{v_{(1)}, v_{(2)}, v_{(3)}, v_{(4)}, v_{(5)}\} \cup \{v_i\}$$

$$\mathcal{P}'_{s,i} \leftarrow \{v_s\} \cup \{v_{(5)}, v_{(2)}, v_{(3)}, v_{(4)}, v_{(1)}\} \cup \{v_i\}$$

Orienteering Problem with Time Windows (OPTW)

Soft-dominance pruning

$$\mathcal{P}_{s,i} \leftarrow \{v_s\} \cup \{v_{(1)}, v_{(2)}, v_{(3)}, v_{(4)}, v_{(5)}\} \cup \{v_i\}$$

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Orienteering Problem with Time Windows (OPTW)

Soft-dominance pruning

$$\mathcal{P}_{s,i} \leftarrow \{v_s\} \cup \{v_{(1)}, v_{(2)}, v_{(3)}, v_{(4)}, v_{(5)}\} \cup \{v_i\}$$

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Orienteering Problem with Time Windows (OPTW)

Soft-dominance pruning

$$\mathcal{P}_{s,i} \leftarrow \{v_s\} \cup \{v_{(1)}, v_{(2)}, v_{(3)}, v_{(4)}, v_{(5)}\} \cup \{v_i\}$$

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Orienteering Problem with Time Windows (OPTW)

Soft-dominance pruning

$$\mathcal{P}_{s,i} \leftarrow \{v_s\} \cup \{v_{(1)}, v_{(2)}, v_{(3)}, v_{(4)}, v_{(5)}\} \cup \{v_i\}$$

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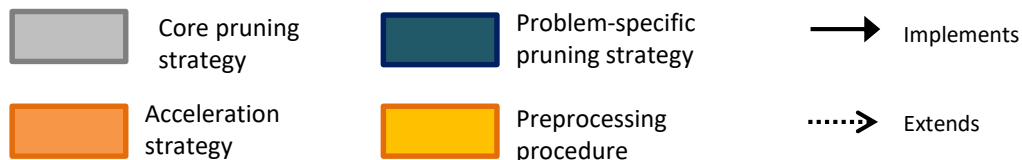
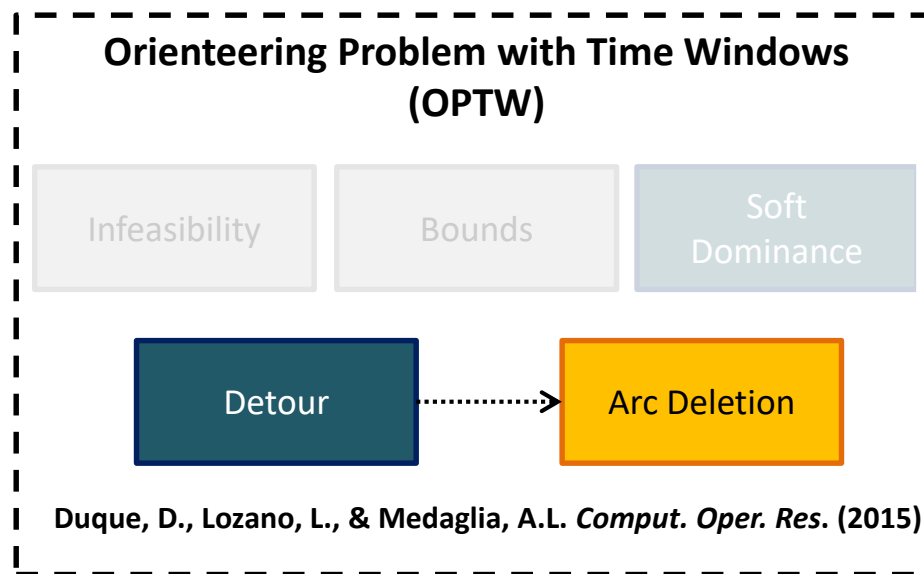
$$\mathcal{P}'_{s,i} \leftarrow \{v_s\} \cup \{v_{(1)}, v_{(2)}, v_{(3)}, \mathbf{v}_{(5)}, \mathbf{v}_{(4)}\} \cup \{v_i\}$$

An incoming pulse to v_i is pruned if:

$$\text{feasible}(\mathcal{P}'_{s,i}) \text{ and } t(\mathcal{P}'_{s,i}) \leq t(\mathcal{P}_{s,i})$$

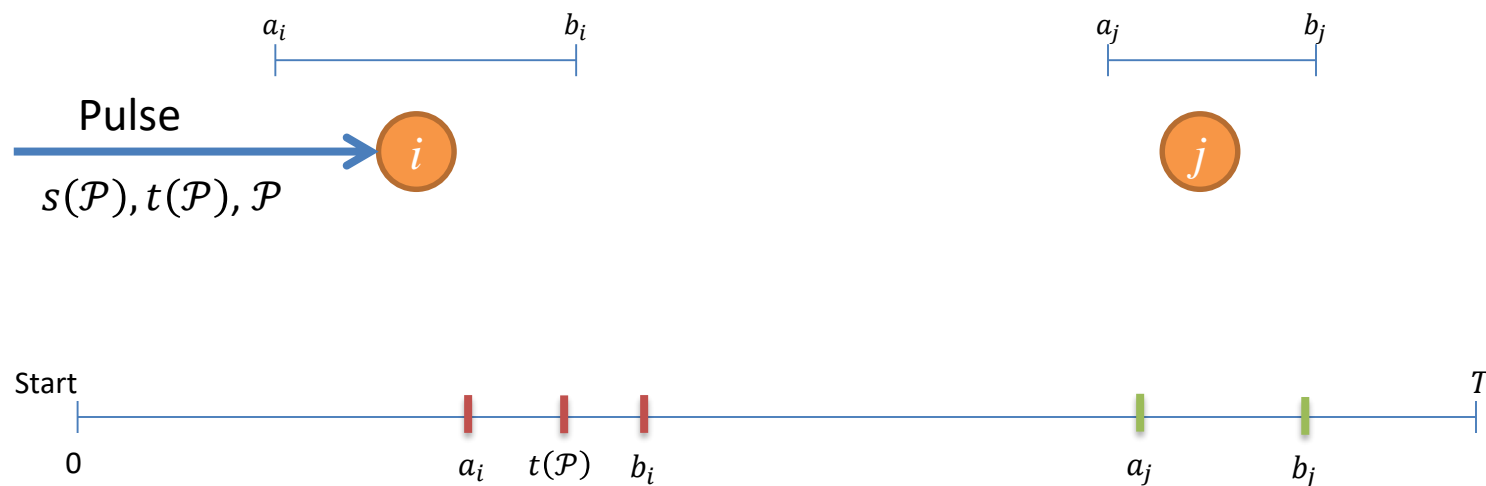
Orienteering Problem with Time Windows (OPTW)

Detour pruning



Orienteering Problem with Time Windows (OPTW)

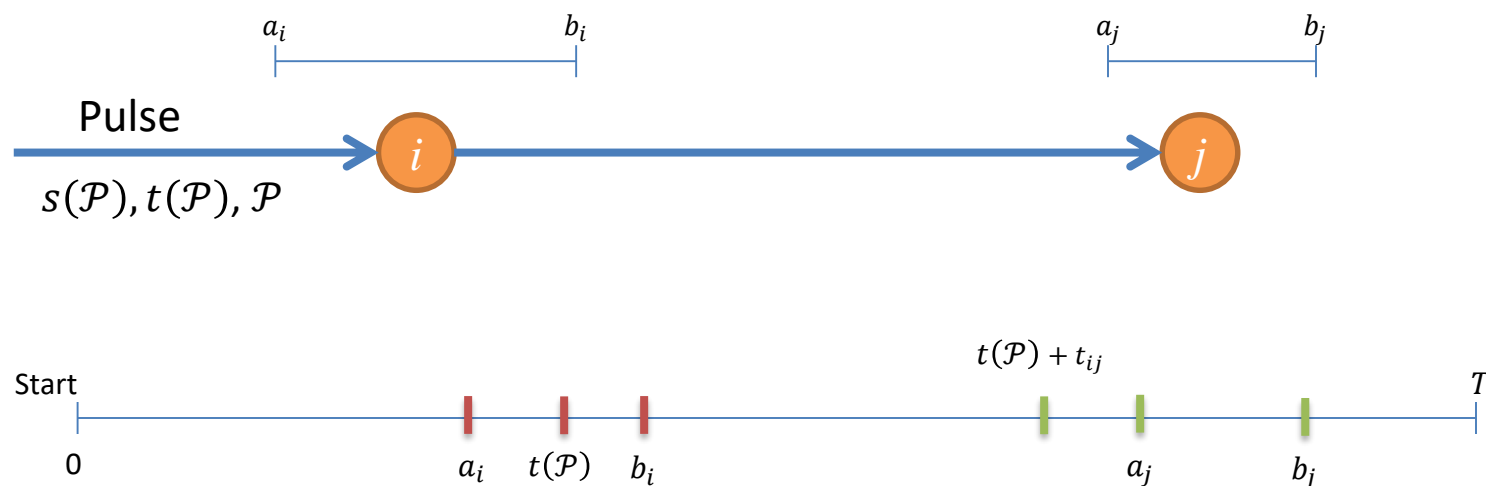
Detour pruning



Orienteering Problem with Time Windows (OPTW)

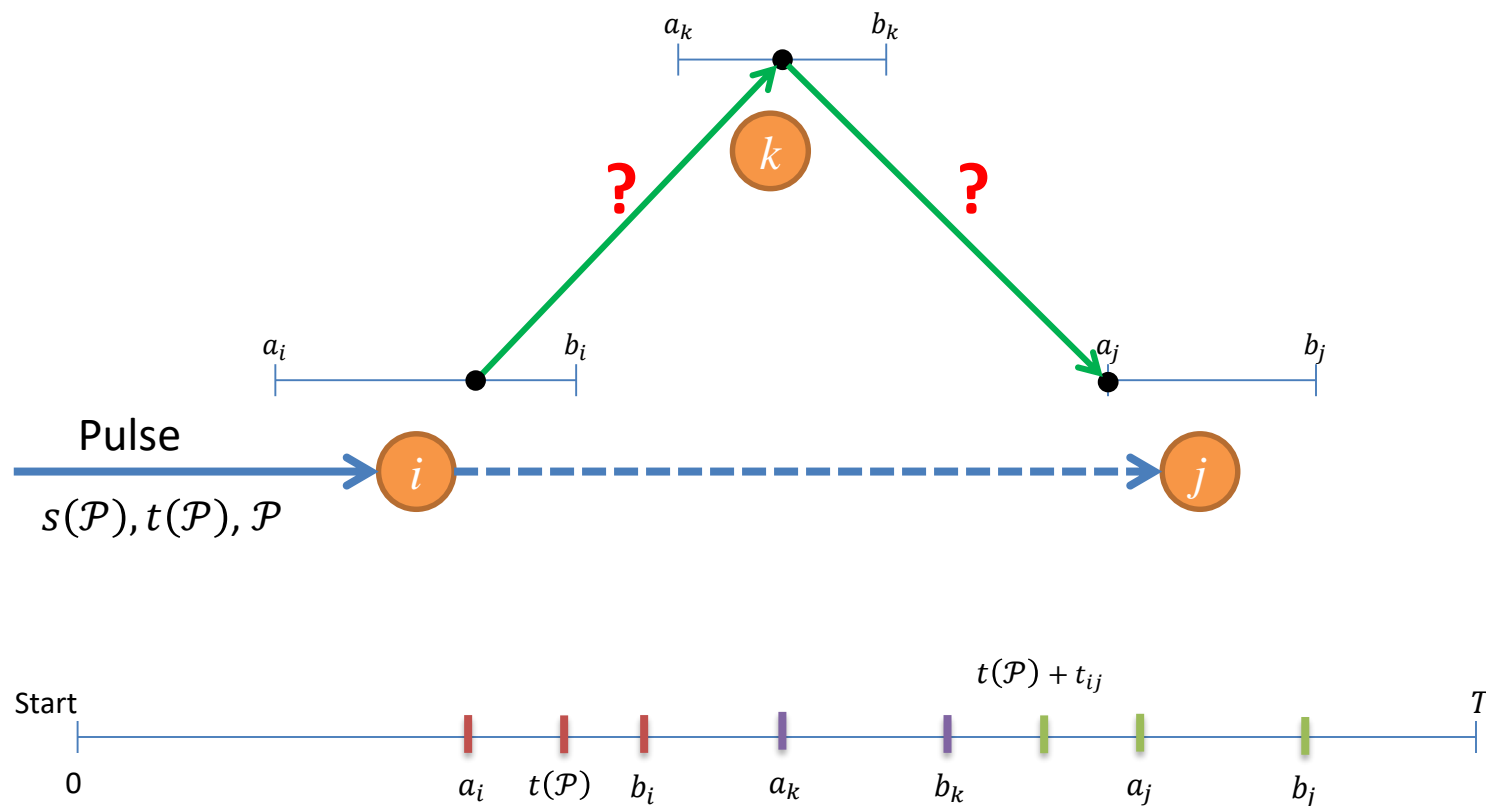
Detour pruning

$$t(\mathcal{P}) + t_{ij} \leq a_j$$



Orienteering Problem with Time Windows (OPTW)

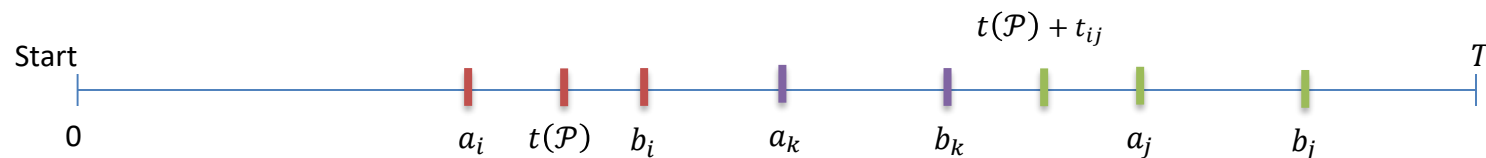
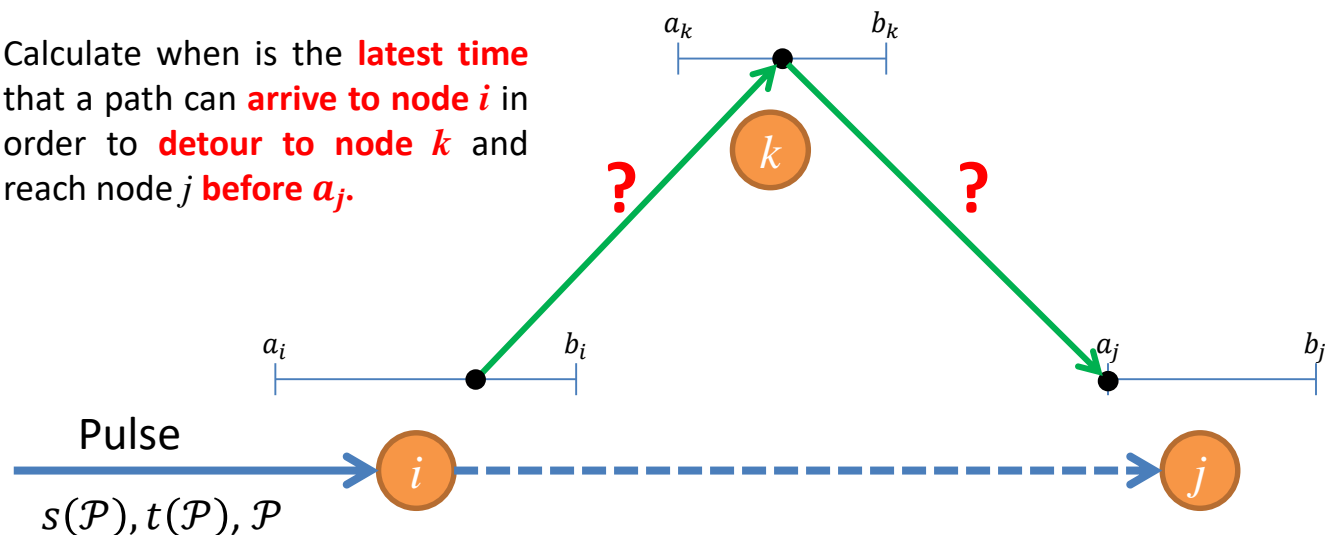
Detour pruning



Orienteering Problem with Time Windows (OPTW)

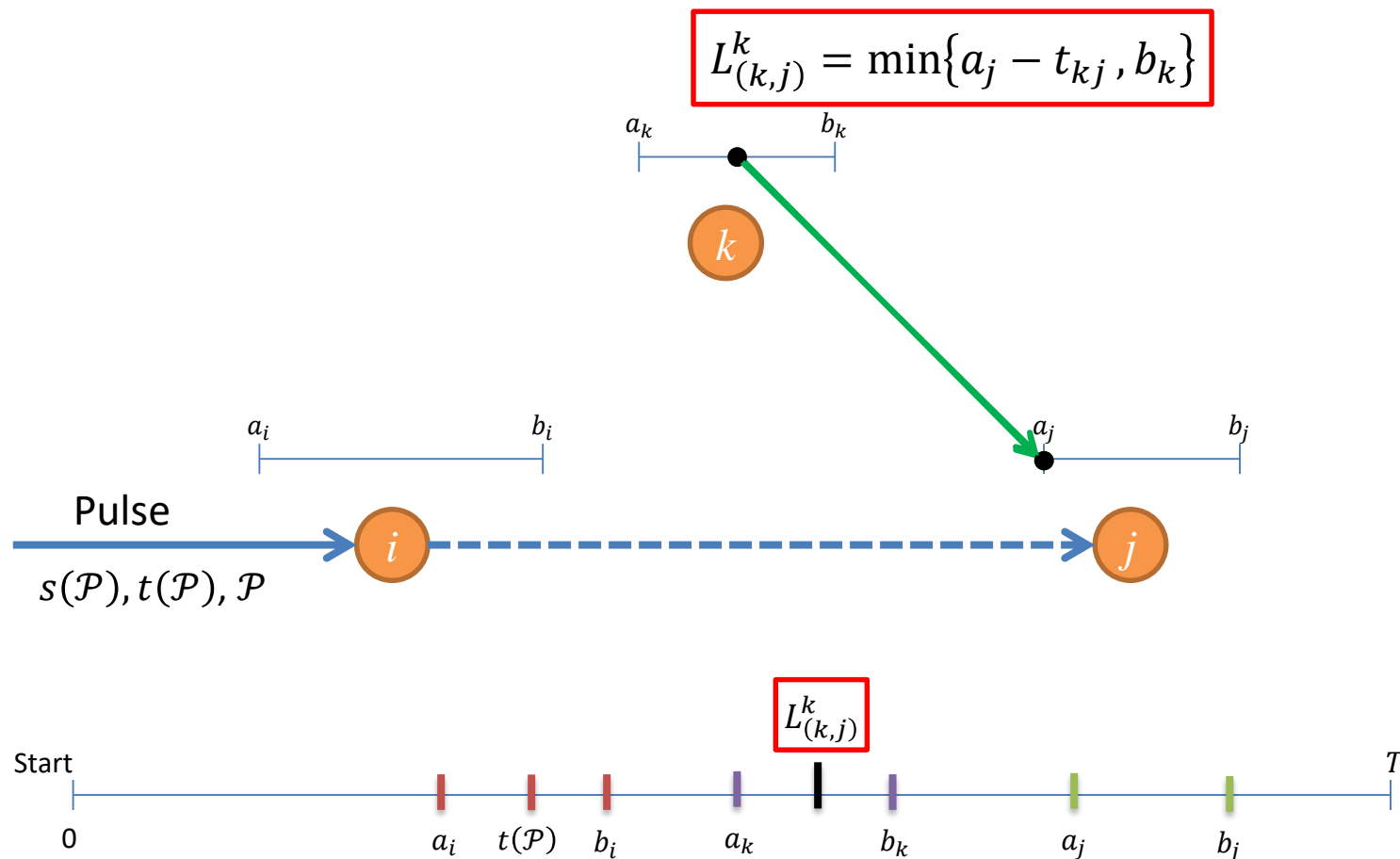
Detour pruning

Calculate when is the **latest time** that a path can **arrive to node i** in order to **detour to node k** and reach node j **before a_j** .



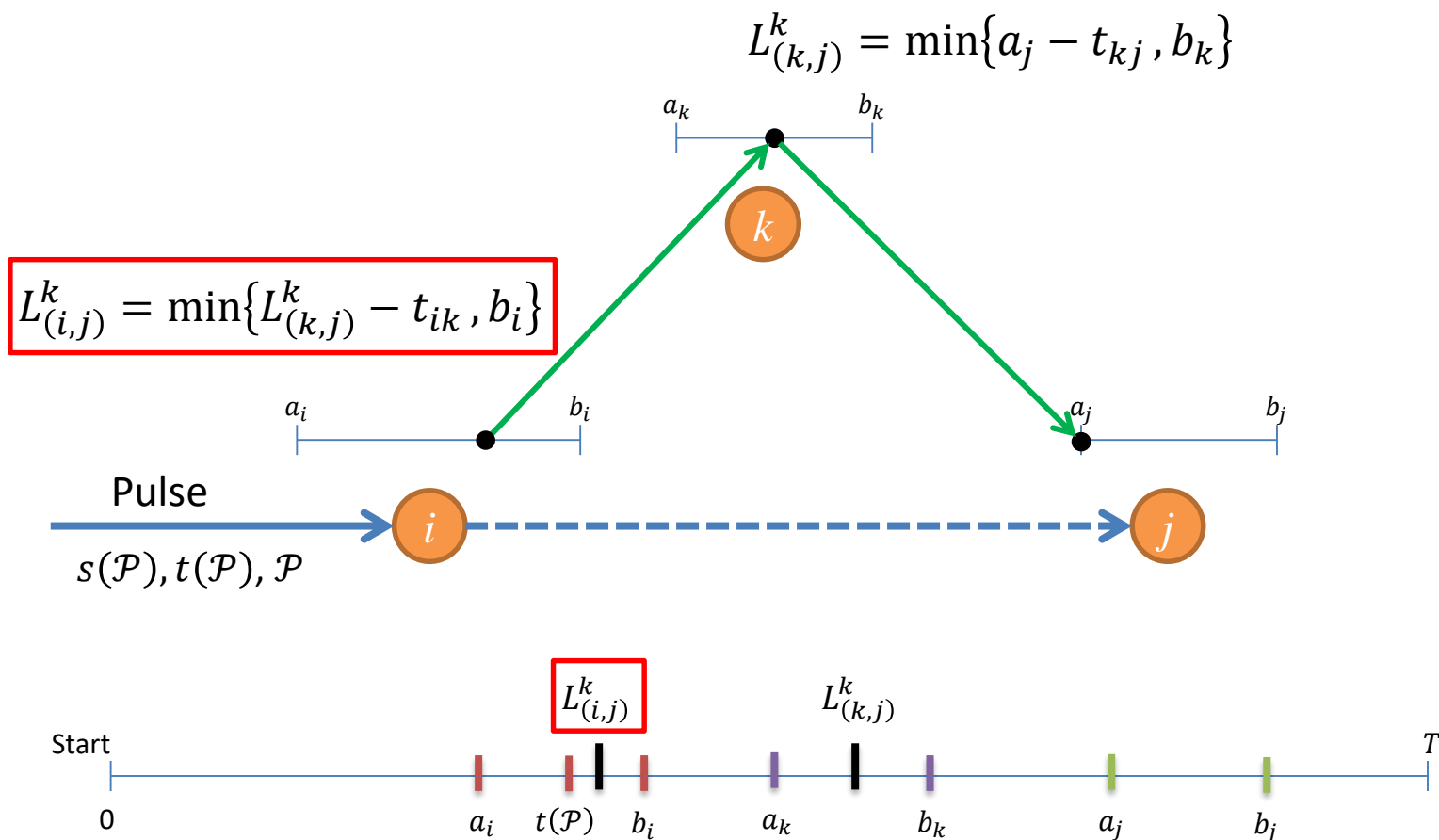
Orienteering Problem with Time Windows (OPTW)

Detour pruning



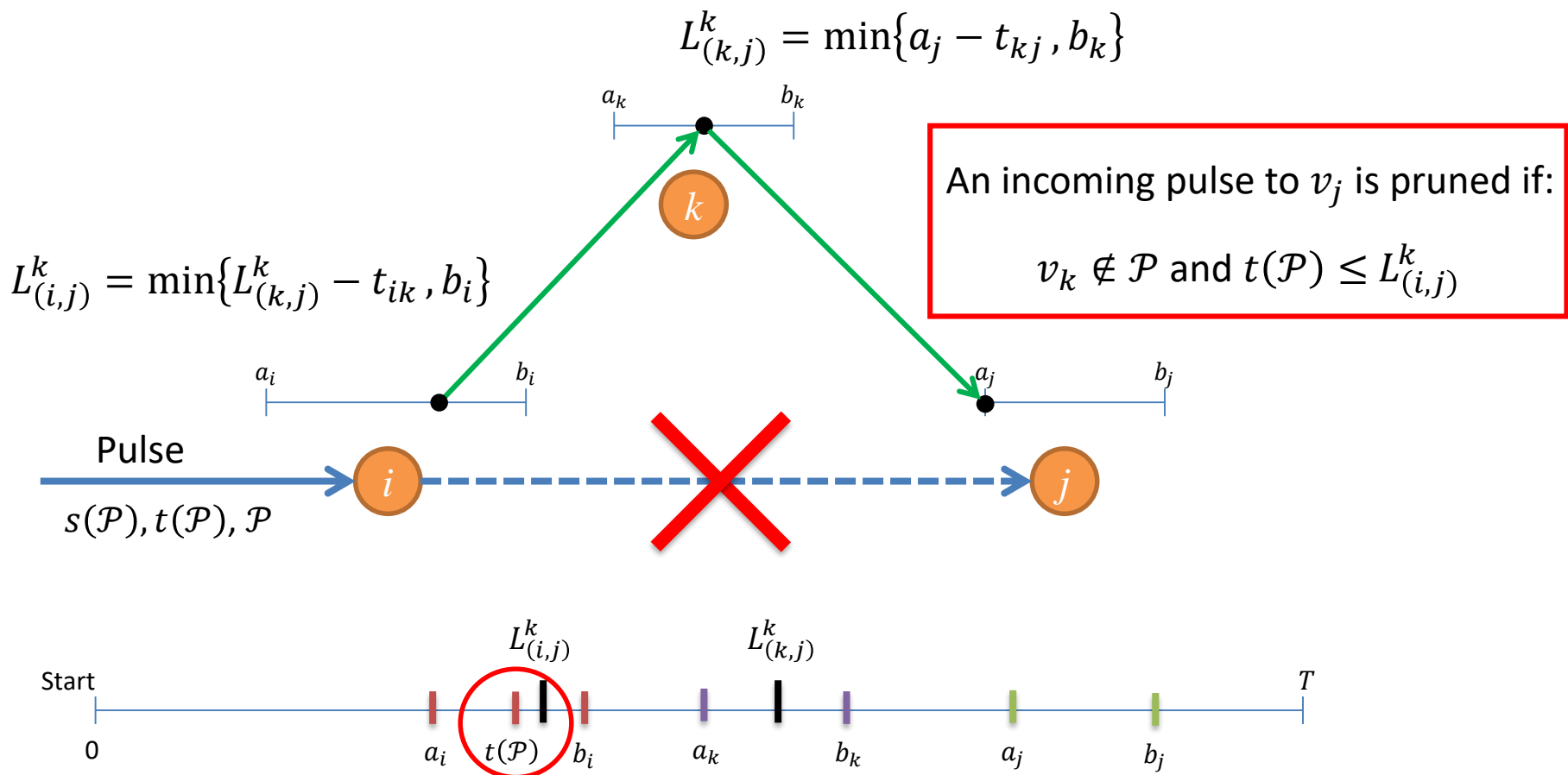
Orienteering Problem with Time Windows (OPTW)

Detour pruning



Orienteering Problem with Time Windows (OPTW)

Detour pruning



Orienteering Problem with Time Windows (OPTW)

Computational experiments

Setup:

- Benchmark algorithm by Righini & Salani (2009)
- Pulse algorithm coded in Java and compiled with Eclipse SDK 4.2.1
- CPU: Intel Core i7 (2 cores) Duo @ 1.90GHz 2.0 GB RAM for JVM
- The number of threads triggered is fixed to four

Orienteering Problem with Time Windows (OPTW)

Computational experiments

| Instance | Optimal score | Righini & Salani DSSR (s) | Pulse (s) | Speedup |
|-----------------|---------------|---------------------------|-----------|---------|
| C101_100 | 320 | 0.06 | 0.00 | 13.85 |
| C102_100 | 360 | 3.81 | 0.54 | 7.03 |
| C103_100 | 400 | 1081.04 | 8.94 | 120.87 |
| C104_100 | 420 | 1856.39 | 8.94 | 207.56 |
| C105_100 | 340 | 0.12 | 0.07 | 1.85 |
| C106_100 | 340 | 0.14 | 0.07 | 2.02 |
| C107_100 | 370 | 0.20 | 0.07 | 2.88 |
| C108_100 | 370 | 1.43 | 0.14 | 10.31 |
| C109_100 | 380 | 10.57 | 0.34 | 31.27 |
| R101_100 | 198 | 0.03 | 0.07 | 0.43 |
| R102_100 | 286 | 233.20 | 7.51 | 31.04 |
| R103_100 | 293 | 5498.81 | 31.29 | 175.76 |
| R104_100 | 303 | >7200 | 80.04 | >89.95 |
| R105_100 | 247 | 0.23 | 0.07 | 3.54 |
| R106_100 | 293 | 334.49 | 12.66 | 26.42 |
| R107_100 | 299 | 2979.94 | 35.49 | 83.98 |
| R108_100 | 308 | >7200 | 75.64 | >95.18 |
| R109_100 | 277 | 3.09 | 0.20 | 15.17 |
| R110_100 | 284 | 30.83 | 0.75 | 41.36 |
| R111_100 | 297 | 1408.80 | 14.56 | 96.79 |
| R112_100 | 298 | 2508.17 | 9.41 | 266.49 |
| RC101_100 | 219 | 0.23 | 0.07 | 3.54 |
| RC102_100 | 266 | 6.11 | 0.13 | 45.48 |
| RC103_100 | 266 | 88.12 | 0.47 | 186.56 |
| RC104_100 | 301 | 264.84 | 1.56 | 170.24 |
| RC105_100 | 244 | 2.86 | 0.07 | 44.00 |
| RC106_100 | 252 | 2.08 | 0.13 | 15.48 |
| RC107_100 | 277 | 49.19 | 0.41 | 120.76 |
| RC108_100 | 298 | 68.95 | 0.81 | 85.09 |
| Arithmetic mean | | | | 68.79 |
| Geometric mean | | | | 27.83 |

Orienteering Problem with Time Windows (OPTW)

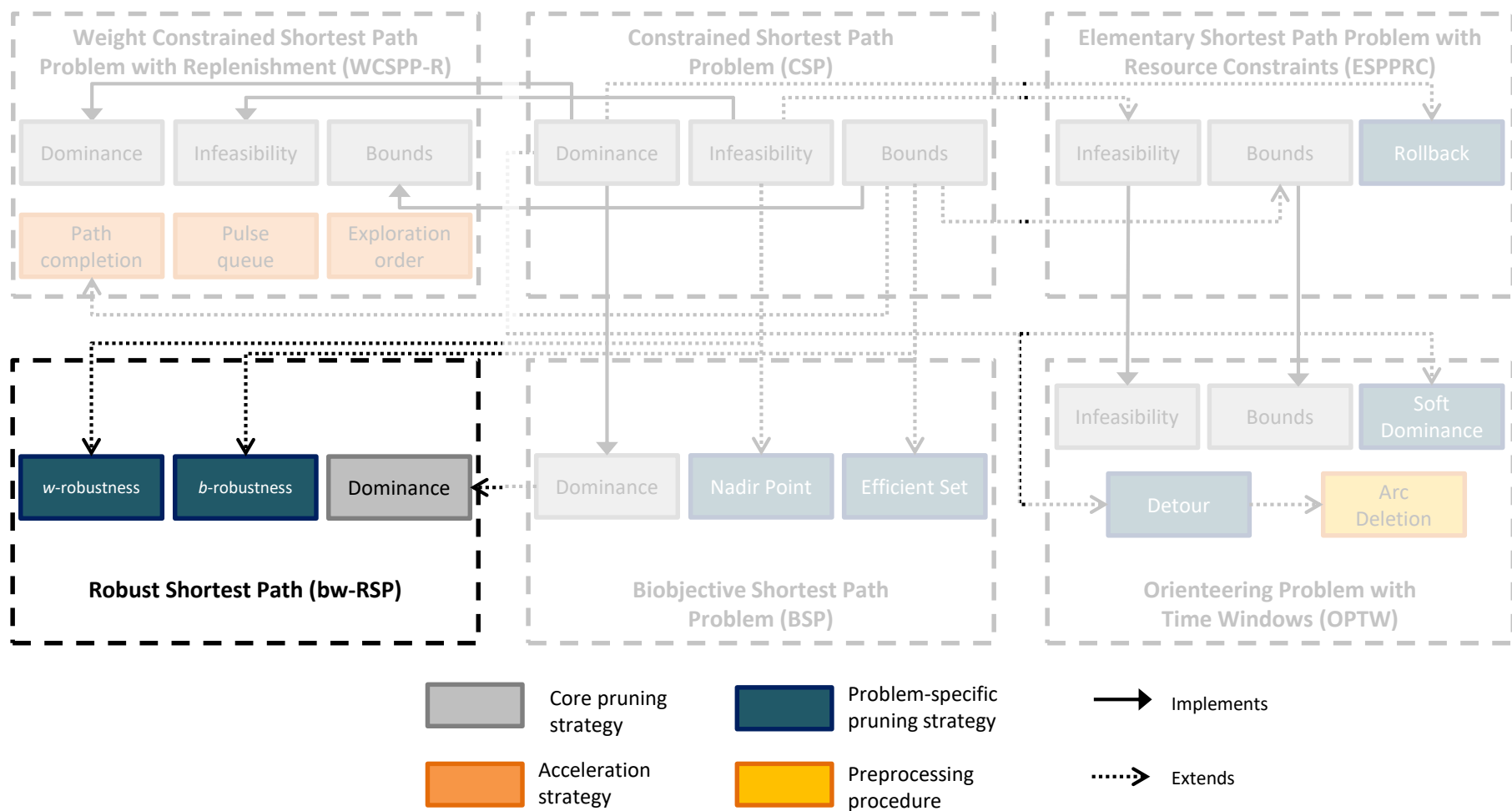
Computational experiments

| Instance | Optimal score | Righini & Salani DSSR (s) | Pulse (s) | Speedup |
|-----------------|---------------|---------------------------|--------------|---------|
| pr01_48 | 308 | 1.19 | 0.14 | 8.58 |
| pr02_96 | 404 | 37.52 | 1.22 | 30.81 |
| pr03_144 | 394 | 151.73 | 2.30 | 65.94 |
| pr04_192 | 489 | 648.82 | 4.06 | 159.62 |
| pr05_240 | 595 | 6815.82 | 36.57 | 186.36 |
| pr06_288 | 591 | >7200 | 78.23 | >92.04 |
| pr07_72 | 298 | 3.65 | 0.27 | 13.59 |
| pr08_144 | 463 | 90.71 | 1.69 | 53.67 |
| pr09_216 | 493 | 3270.88 | 81.01 | 40.38 |
| pr10_288 | 594 | >7200 | 64.26 | >112.04 |
| Arithmetic mean | | | | 76.30 |
| Geometric mean | | | | 52.45 |

Agenda

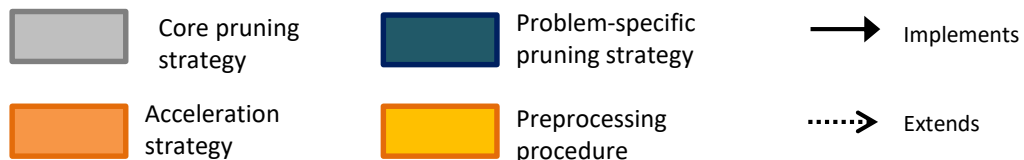
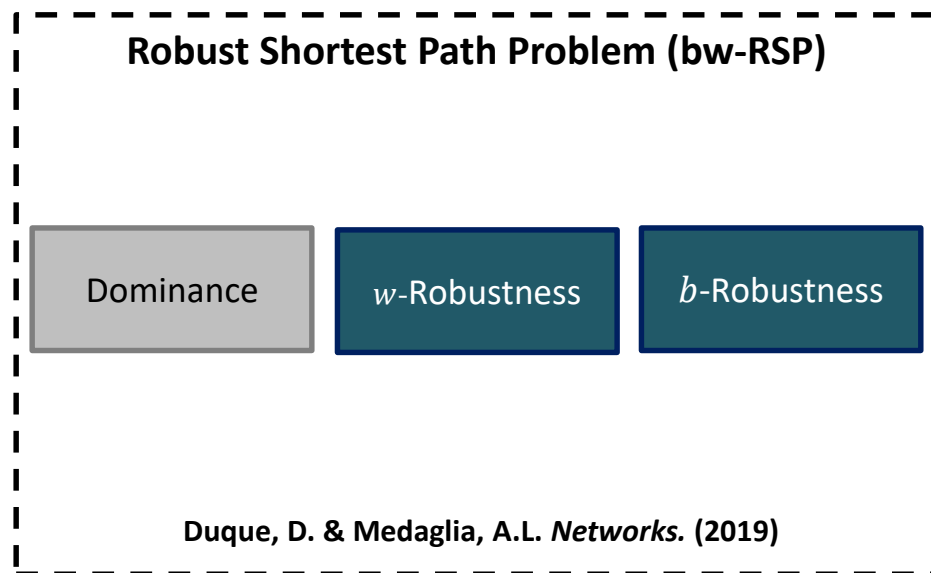
- Part I: fundamentals
- Part II: intuition
- Part III: extensions
 - Weight Constrained Shortest Path Problem with Replenishment (WCSP-R)
 - Biobjective Shortest Path Problem (BSP)
 - Elementary Shortest Path Problem with Resource Constraints (ESPPRC)
 - Orienteering Problem with Time Windows (OPTW)
 - **Robust Shortest Path (bw-RSP)**
- Part IV: applications
- Part V: perspectives

Pulse Algorithm for Hard Shortest Path Problems



bw-Robust Shortest Path (*bw*-RSP)

Pruning strategies



- Roy (2010)
- Gabrel, Murat & Wu (2013)

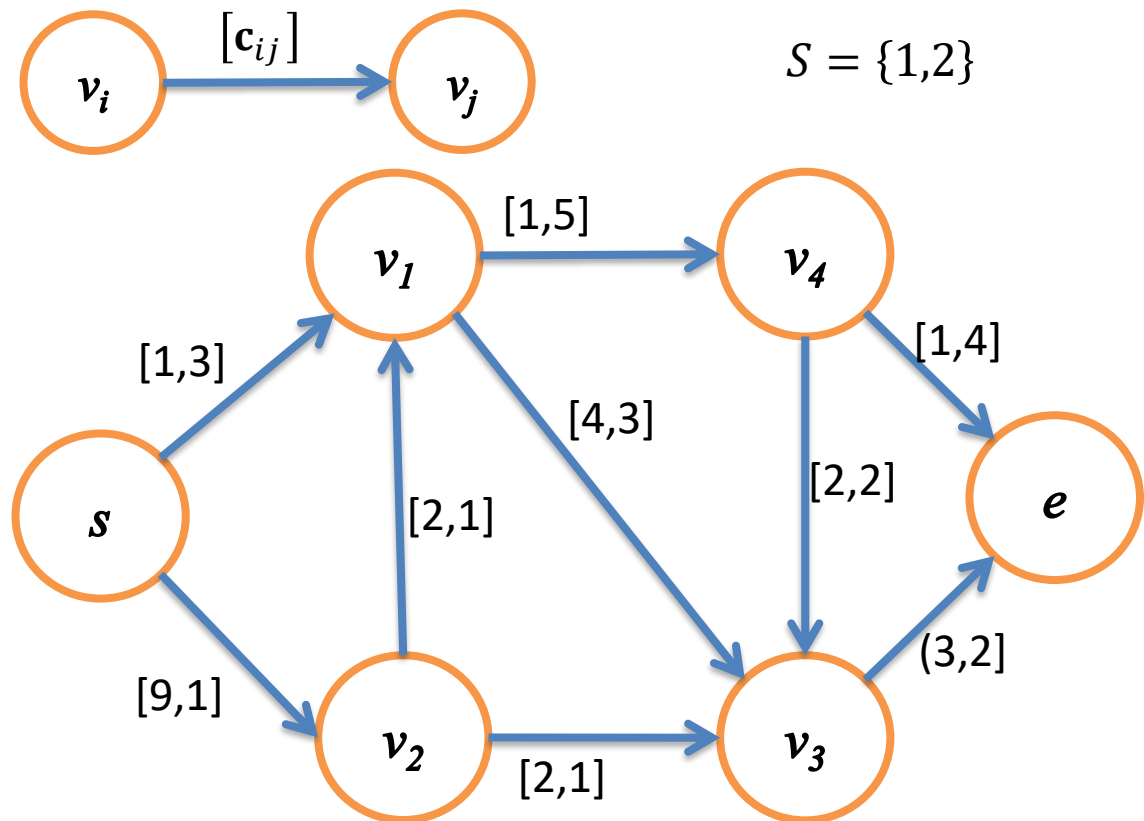
bw-Robust Shortest Path (*bw*-RSP)

Problem statement

- The *bw*-RSP is defined by:
 - Directed graph $\mathcal{G} = (\mathcal{N}, \mathcal{A})$
 - $\mathcal{N} = \{v_1, \dots, v_i, \dots, v_n\}$
 - $\mathcal{A} = \{(i, j) \mid v_i \in \mathcal{N}, v_j \in \mathcal{N}, i \neq j\}$
 - Set of scenarios $S = \{1, \dots, r\}$
 - Nonnegative weight c_{ij}^k that is the cost of traversing arc $(i, j) \in \mathcal{A}$ in scenario $k \in S$
 - Find a “robust” path starting at node v_s and ending at node v_e

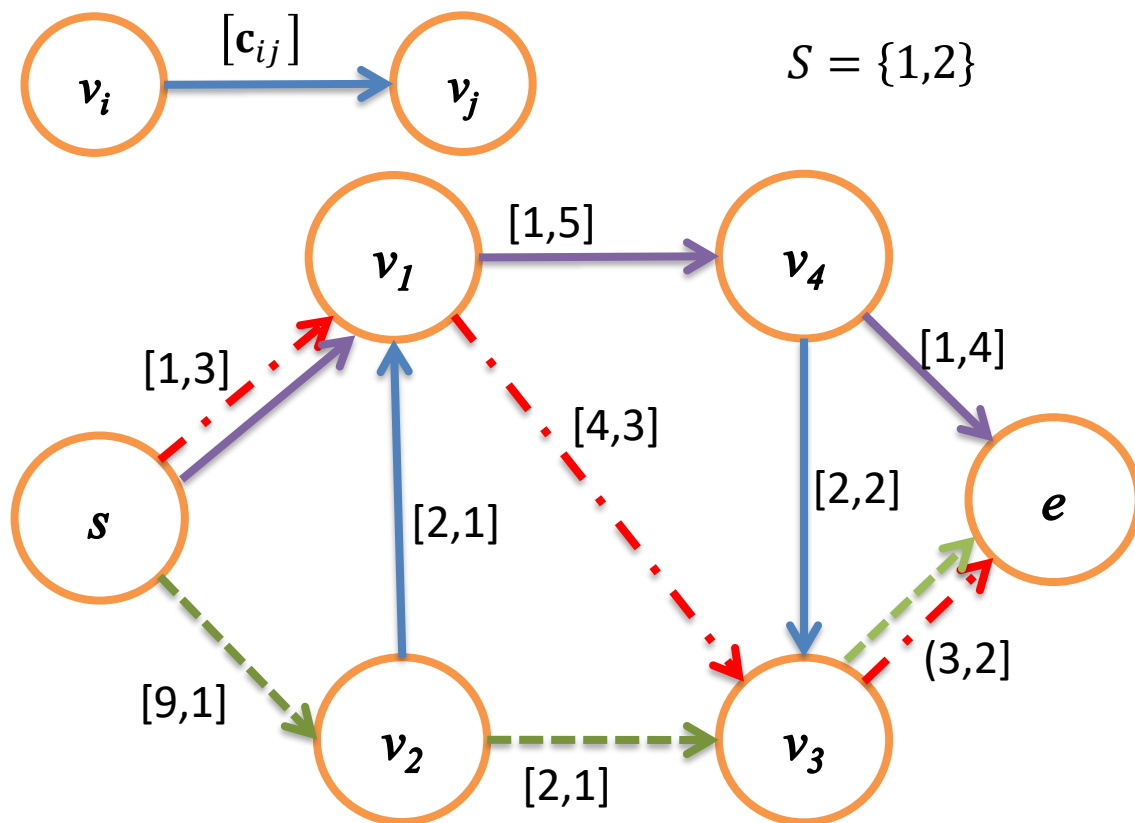
bw-Robust Shortest Path (*bw*-RSP)

Problem statement



bw-Robust Shortest Path (*bw*-RSP)

Problem statement



$$\mathcal{P} \leftarrow \{s, v_1, v_4, e\}$$

$$c^1(\mathcal{P}) = 3$$

$$c^2(\mathcal{P}) = 12$$

$$\mathcal{P} \leftarrow \{s, v_2, v_3, e\}$$

$$c^1(\mathcal{P}) = 14$$

$$c^2(\mathcal{P}) = 4$$

$$\mathcal{P} \leftarrow \{s, v_1, v_3, e\}$$

$$c^1(\mathcal{P}) = 8$$

$$c^2(\mathcal{P}) = 8$$

bw-Robust Shortest Path (bw-RSP)

Problem statement

Parameters ($b < w$):

b : desirable (target) bound that the decision maker wants for most scenarios

w : strict cost upper bound that the decision maker is not willing to exceed in any scenario

$$\max \sum_{k \in S} y_k$$

Maximizes the number of scenarios with a cost of the path $\leq b$

s.t.

$$\sum_{(i,j) \in \mathcal{A}} c_{ij}^k x_{ij} \leq w(1 - y_k) + by_k \quad \forall k \in S$$

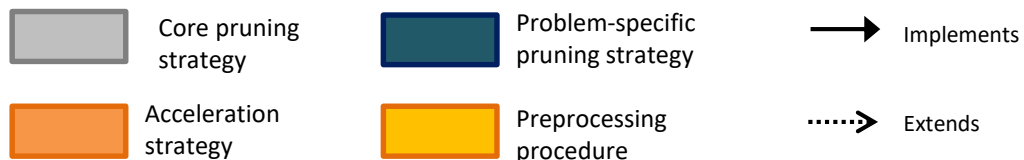
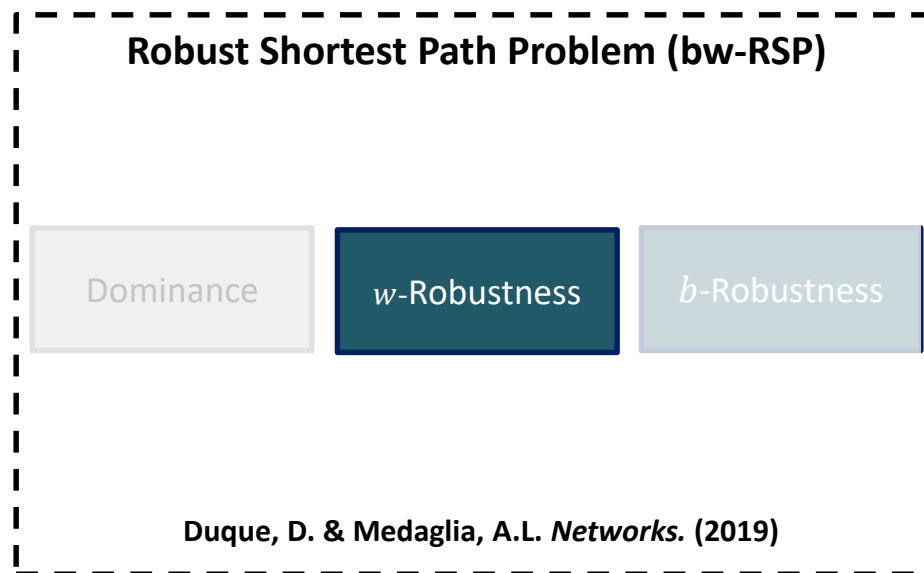
$$\sum_{\{j | (i,j) \in \mathcal{A}\}} x_{ij} - \sum_{\{j | (j,i) \in \mathcal{A}\}} x_{ji} = \begin{cases} 1, & i = s \\ 0, & i \neq s, e \\ -1, & i = e \end{cases} \quad \forall i \in \mathcal{N}$$

$$y_k \in \{0,1\}, \forall k \in S$$

$$x_{ij} \in \{0,1\} \forall (i,j) \in \mathcal{A}$$

bw-Robust Shortest Path (*bw*-RSP)

Pruning by *w*-Robustness (infeasibility)



bw-Robust Shortest Path (*bw*-RSP)

Pruning by *w*-Robustness (infeasibility)

$$\sum_{(i,j) \in \mathcal{A}} c_{ij}^k x_{ij} \leq w(1 - y_k) + by_k \quad \forall k \in S$$

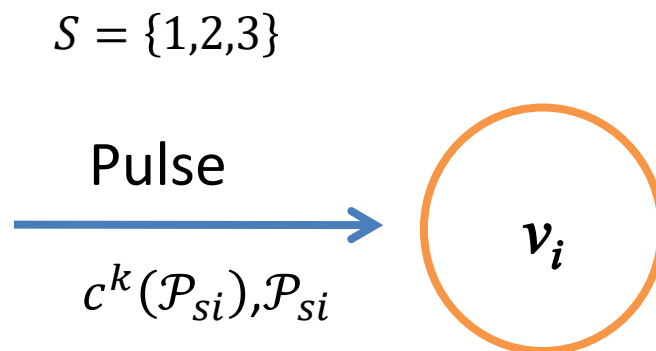
$$b \leq w$$



$$\sum_{(i,j) \in \mathcal{A}} c_{ij}^k x_{ij} \leq w \quad \forall k \in S$$

bw-Robust Shortest Path (*bw*-RSP)

Pruning by *w*-Robustness (infeasibility)

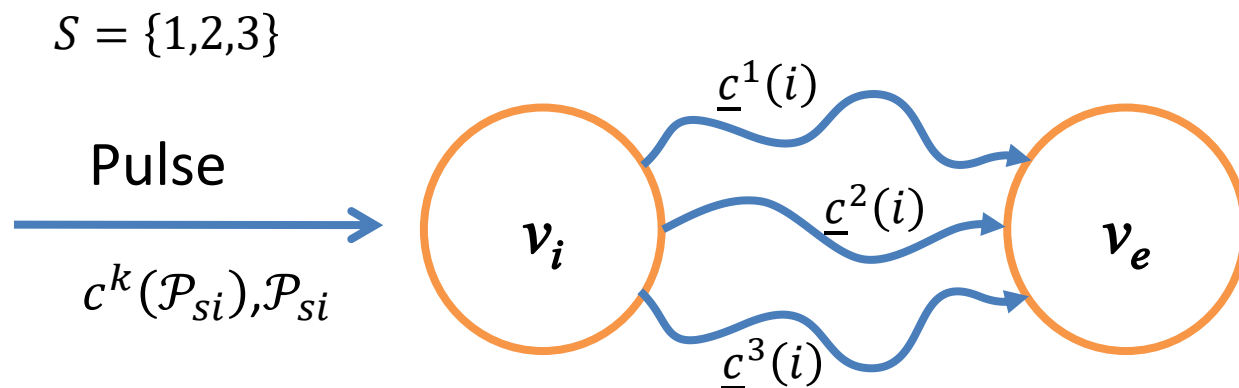


$c^k(\mathcal{P}_{si})$: cost of the path \mathcal{P}_{si} under scenario $k \in S$

\mathcal{P}_{si} : partial path to v_i

bw-Robust Shortest Path (*bw*-RSP)

Pruning by *w*-Robustness (infeasibility)



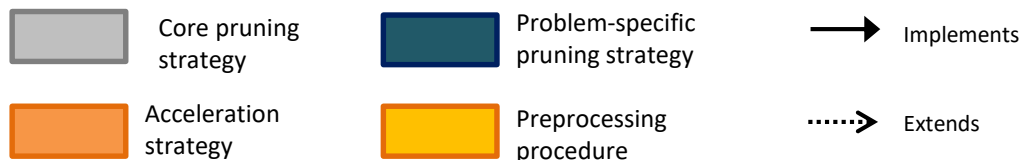
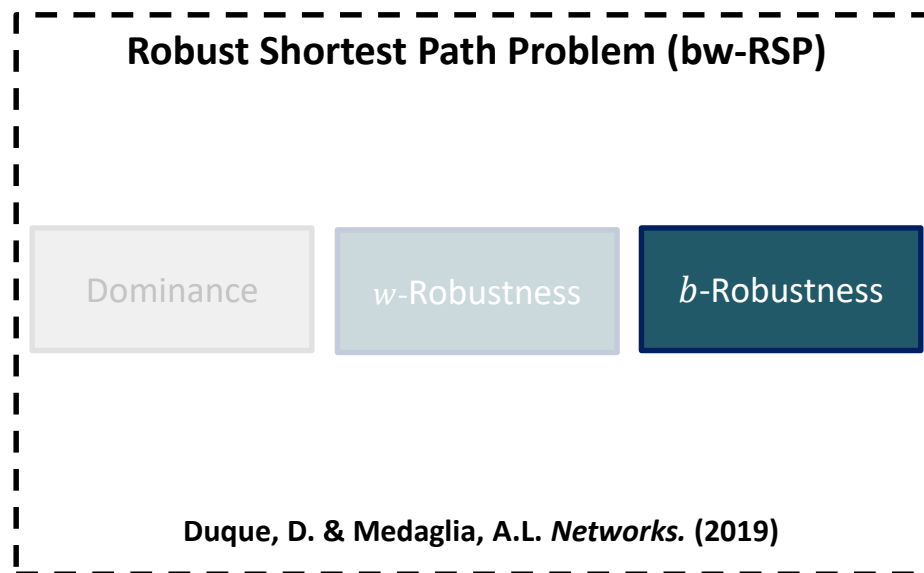
An incoming pulse to v_i is pruned if for any $k \in S$:

$$c^k(\mathcal{P}_{si}) + \underline{c}^k(i) > w$$

Lower bound on the cost under scenario $k \in S$ from v_i to v_e

bw-Robust Shortest Path (*bw*-RSP)

Pruning by *b*-Robustness (bounds)



bw-Robust Shortest Path (*bw*-RSP)

Pruning by *b*-Robustness (bounds)

$$\max \sum_{k \in S} y_k$$

$$\sum_{(i,j) \in \mathcal{A}} c_{ij}^k x_{ij} \leq w(1 - y_k) + by_k \quad \forall k \in S$$

$$y_k = 1 \iff \sum_{(i,j) \in \mathcal{A}} c_{ij}^k x_{ij} \leq b$$

bw-Robust Shortest Path (*bw*-RSP)

Pruning by *b*-Robustness (bounds)

- Let \underline{y} be a **lower bound** of the **objective function**.
 - If a feasible path exists, $0 \leq \underline{y} \leq |S|$
- Let $\bar{y}(\mathcal{P}_{si})$ be an **upper bound** for any partial path \mathcal{P}_{si} to node v_i .

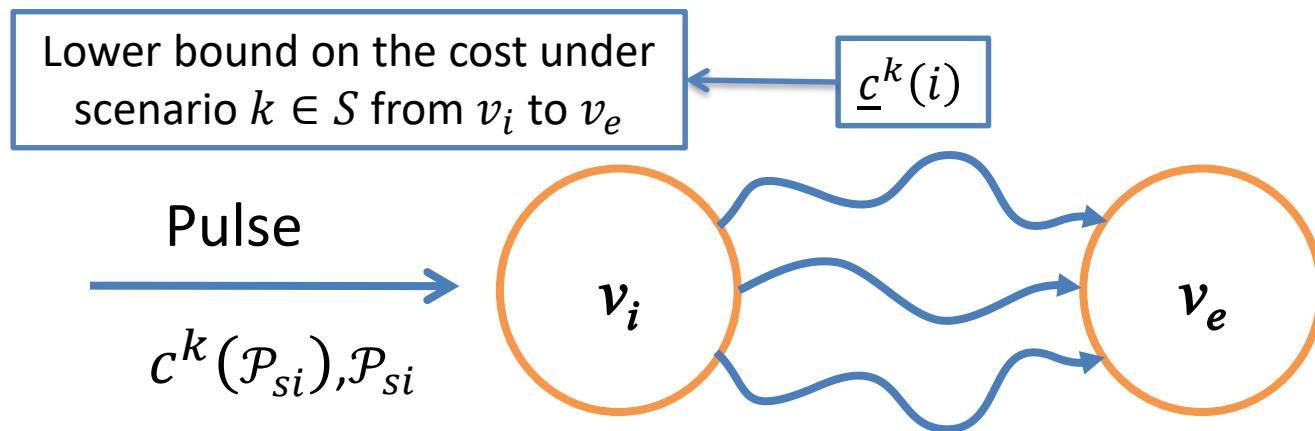
$$\bar{y}(\mathcal{P}_{si}) = \sum_{k \in S} 1_{B^k}(\mathcal{P}_{si})$$

$$1_{B^k}(\mathcal{P}_{si}) = \begin{cases} 1, & \text{if } \mathcal{P}_{si} \in B^k \\ 0, & \text{if } \mathcal{P}_{si} \notin B^k \end{cases}$$

$$B^k = \{\mathcal{P}_{si} \mid c^k(\mathcal{P}_{si}) + \underline{c}^k(v_i) \leq b\}$$

bw-Robust Shortest Path (*bw*-RSP)

Pruning by *b*-Robustness (bounds)



An incoming pulse to v_i is pruned if:

$$\bar{y}(\mathcal{P}_{si}) \leq \underline{y}$$

$$\bar{y}(\mathcal{P}_{si}) = \sum_{k \in S} 1_{B^k}(\mathcal{P}_{si})$$

bw-Robust Shortest Path (*bw*-RSP)

Computational experiments

- Setup
 - Pulse algorithm is coded in Java and compiled with eclipse SDK 4.4.0.
 - Core Xeon E5-2695 2.42GHz (10 cores) with 32GB of RAM allocated to JVM.
 - IP model solved using Gurobi 6.0
 - Six networks derived from the CSP (Beasley and Christofides, 1989)
 - Nodes: 100 – 500
 - Arcs: 990 – 4,868
 - Scenarios
 - From 10 to 10,000
 - Costs: randomly generated following a gamma distribution $\Gamma(\alpha, \theta)$
 - $\alpha = \{1,2,3\}$
 - $\theta = \mu_{ij}/\alpha$
 - Six experiments per instance varying parameters w, b .
 - Three values for w
 - Two values for b

bw-Robust Shortest Path (*bw-RSP*)

Computational experiments

| Network | Nodes | Arcs | Scenarios | IP | | |
|---------|-------|-------|-----------|--------|---------------|-----------|
| | | | | Solved | Avg. Time (s) | Max. Time |
| rcsp5 | 100 | 990 | 10 | 6/6 | 0.099 | 0.125 |
| | | | 100 | 6/6 | 0.666 | 0.687 |
| | | | 1,000 | 6/6 | 11.484 | 11.576 |
| | | | 10,000 | 6/6 | 246.843 | 258.838 |
| rcsp7 | 100 | 999 | 10 | 6/6 | 0.197 | 0.374 |
| | | | 100 | 6/6 | 2.707 | 8.783 |
| | | | 1,000 | 4/6 | 237.542* | >600 |
| | | | 10,000 | 3/6 | 482.828* | >600 |
| rcsp13 | 200 | 2,080 | 10 | 6/6 | 0.255 | 0.297 |
| | | | 100 | 6/6 | 6.045 | 6.818 |
| | | | 1,000 | 6/6 | 151.257 | 253.782 |
| | | | 10,000 | 0/6 | 600.000* | >600 |
| rcsp15 | 200 | 1,960 | 10 | 6/6 | 0.858 | 1.248 |
| | | | 100 | 6/6 | 12.878 | 35.693 |
| | | | 1,000 | 3/6 | 402.022* | >600 |
| | | | 10,000 | 0/6 | 600.000* | >600 |
| rcsp21 | 500 | 4,847 | 10 | 6/6 | 2.714 | 4.789 |
| | | | 100 | 6/6 | 19.999 | 32.479 |
| | | | 1,000 | 4/6 | 450.240* | >600 |
| | | | 10,000 | 0/6 | 600.000* | >600 |
| rcsp23 | 500 | 4,868 | 10 | 6/6 | 1.485 | 1.544 |
| | | | 100 | 4/6 | 242.439* | >600 |
| | | | 1,000 | 2/6 | 495.769* | >600 |
| | | | 10,000 | 0/6 | 600.000* | >600 |

* Average time is calculated with a computational time of 600 seconds for unsolved instances

bw-Robust Shortest Path (*bw-RSP*)

Computational experiments

| Network | Nodes | Arcs | Scenarios | IP | | | Pulse | | | Speedup |
|---------|-------|-------|-----------|--------|---------------|-----------|--------|---------------|-----------|---------|
| | | | | Solved | Avg. Time (s) | Max. Time | Solved | Avg. Time (s) | Max. Time | |
| rcsp5 | 100 | 990 | 10 | 6/6 | 0.099 | 0.125 | 6/6 | 0.005 | 0.005 | 19 |
| | | | 100 | 6/6 | 0.666 | 0.687 | 6/6 | 0.042 | 0.042 | 16 |
| | | | 1,000 | 6/6 | 11.484 | 11.576 | 6/6 | 0.178 | 0.178 | 65 |
| | | | 10,000 | 6/6 | 246.843 | 258.838 | 6/6 | 2.080 | 2.081 | 119 |
| rcsp7 | 100 | 999 | 10 | 6/6 | 0.197 | 0.374 | 6/6 | 0.005 | 0.005 | 42 |
| | | | 100 | 6/6 | 2.707 | 8.783 | 6/6 | 0.021 | 0.023 | 126 |
| | | | 1,000 | 4/6 | 237.542* | >600 | 6/6 | 0.183 | 0.191 | >1298 |
| | | | 10,000 | 3/6 | 482.828* | >600 | 6/6 | 1.894 | 1.959 | >255 |
| rcsp13 | 200 | 2,080 | 10 | 6/6 | 0.255 | 0.297 | 6/6 | 0.003 | 0.003 | 97 |
| | | | 100 | 6/6 | 6.045 | 6.818 | 6/6 | 0.018 | 0.018 | 336 |
| | | | 1,000 | 6/6 | 151.257 | 253.782 | 6/6 | 0.189 | 0.190 | 800 |
| | | | 10,000 | 0/6 | 600.000* | >600 | 6/6 | 1.864 | 1.870 | >322 |
| rcsp15 | 200 | 1,960 | 10 | 6/6 | 0.858 | 1.248 | 6/6 | 0.002 | 0.002 | 366 |
| | | | 100 | 6/6 | 12.878 | 35.693 | 6/6 | 0.021 | 0.027 | 613 |
| | | | 1,000 | 3/6 | 402.022* | >600 | 6/6 | 0.199 | 0.237 | >2017 |
| | | | 10,000 | 0/6 | 600.000* | >600 | 6/6 | 2.097 | 2.185 | >286 |
| rcsp21 | 500 | 4,847 | 10 | 6/6 | 2.714 | 4.789 | 6/6 | 0.003 | 0.003 | 898 |
| | | | 100 | 6/6 | 19.999 | 32.479 | 6/6 | 0.029 | 0.030 | 689 |
| | | | 1,000 | 4/6 | 450.240* | >600 | 6/6 | 0.264 | 0.273 | >1708 |
| | | | 10,000 | 0/6 | 600.000* | >600 | 6/6 | 3.453 | 3.660 | >174 |
| rcsp23 | 500 | 4,868 | 10 | 6/6 | 1.485 | 1.544 | 6/6 | 0.003 | 0.003 | 469 |
| | | | 100 | 4/6 | 242.439* | >600 | 6/6 | 0.035 | 0.044 | >6958 |
| | | | 1,000 | 2/6 | 495.769* | >600 | 6/6 | 0.305 | 0.391 | >1627 |
| | | | 10,000 | 0/6 | 600.000* | >600 | 6/6 | 3.582 | 4.405 | >168 |

* Average time is calculated with a computational time of 600 seconds for unsolved instances

Lecciones aprendidas

Intuición y extensiones

- El pulso es un algoritmo de búsqueda profunda originalmente diseñado para resolver de forma exacta (y efectiva) el CSP
- El pulso usa estrategias de poda generales como lo son:
 - Dominancia
 - Cotas
 - Infactibilidad
- El pulso ha probado ser efectivo y es considerado como uno de los mejores algoritmos exactos para resolver el CSP
 - BD-A* - Thomas, Calogiuri & Hewitt (2019)
 - k-SP - Sedeño-Noda & Alonso-Rodríguez (2015)

Lecciones aprendidas

Intuición y extensiones

- La extensión al WCSPP-R aporta al pulso:
 - Path completion
 - Pulse queue
 - Best-promise order (dequeueing)
- La extensión a ESPPRC aporta al pulso:
 - Rollback
 - Bounding matrix
- La extensión a BSP aporta al pulso:
 - Efficient set
 - Nadir point
- La extensión a OPTW aporta al pulso:
 - Soft dominance
 - Detour
- La extensión a bw-Robustness aporta al pulso:
 - b-Robustness
 - w-Robustness

Referencias

- Bolívar, M. A., Lozano, L. & Medaglia, A. L. (2014). Acceleration Strategies for the Weight Constrained Shortest Path Problem with Replenishment. Optimization Letters. 8(8): 2155-2172. DOI:10.1007/s11590-014-0742-x [**Pulse extension: WCSPP-R**]
- Duque, D., Lozano, L. & Medaglia, A. L. (2015a). An exact method for the biobjective shortest path problem for large-scale road networks. European Journal of Operational Research. 242:788-797. DOI:10.1016/j.ejor.2014.11.003 [**Pulse extension: BSP**]
- Duque, D., Lozano, L. & Medaglia, A. L. (2015b). Solving the Orienteering Problem with Time Windows via the Pulse Framework. Computers & Operations Research. 54:168-176. DOI: 10.1016/j.cor.2014.08.019 [**Pulse extension: OPTW**]

Referencias

- Lozano, L. and Medaglia, A. L. (2013). On an exact method for the constrained shortest path problem. *Computers & Operations Research*. 40 (1):378-384. DOI:10.1016/j.cor.2012.07.008 [**Pulse core paper: CSP**]
- Duque, D. & Medaglia, A. L. (2019). An exact method for a class of robust shortest path problems with scenarios. *Networks*. DOI: 10.1002/net.21909. Available at: <https://doi.org/10.1002/net.21909> [**Pulse extension: bw-Robust SP**]
- Lozano, L., Duque, D. & Medaglia, A. L. (2016). An exact algorithm for the elementary shortest path problem with resource constraints. *Transportation Science*. 50(1):348–357. DOI:10.1287/trsc.2014.0582 [**Pulse extension: ESPPRC**]
- Medaglia, A. L., Lozano, L., & Duque, D. (2018). Solving hard shortest path problems with the pulse framework. In *IFORS News. Tutorial Section*. 12(2). Available at: <http://ifors.org/newsletter/ifors-news-june-2018.pdf> , ISSN: 2223-4373 [**Pulse core paper**]