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Adaptive large neighborhood search for multicommodity VRP

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Mots-clés: multicommodity VRP, adaptive large neighborhood search, local search.

1 Introduction

In this work we study a vehicle routing problem where customers request multiple commodities. Different strategies to deliver a set of commodities to customers were presented in [1]. Among these strategies, a new one, the *commodity-constrained split-delivery mixed routing problem* (C-SDVRP) is presented and compared with classical ways to deliver multiple products (allowing to split a commodity or using vehicles dedicated to each commodity). In the C-SDVRP, the vehicles are flexible and can deliver any set of commodities, and a customer who requests multiple commodities can be delivered by different vehicles. When a commodity is delivered to a customer, the entire required amount is handed over.

This problem arises for example in delivery of fresh fruits and vegetables to catering. In this case, products can easily be mixed into the same vehicle, and splitting the delivery of an individual commodity is not acceptable.

The C-SDVRP has first been studied in [1]. The authors proposed a branch-and-cut algorithm and a heuristic method. The heuristic consists in (1) making copies of each customer, one for each commodity required by the customer, and (2) using a heuristic for the capacitated VRP. In [2], the authors proposed an extended formulation for the C-SDVRP and developed a branch-price-and-cut algorithm.

This work proposes an adaptive large neighborhood search to solve the C-SDVRP, with the objective of obtaining very good solutions on small instances, and to be able to efficiently solve large instances.

2 Problem definition

The C-SDVRP can be defined based on a directed graph $G = (\mathcal{V}, \mathcal{A})$ in which $\mathcal{V} = \{0\} \cup \mathcal{V}_C$ is the set of vertices, and \mathcal{A} is the set of arcs. More precisely, $\mathcal{V}_C = \{1, ..., N_C\}$ represents the set of customer vertices, and 0 is the depot. A cost c_{ij} is associated with each arc $(i, j) \in \mathcal{A}$ and represents the non-negative cost of travelling from i to j. Let \mathcal{M} be the set of commodities that have to be delivered to the customers. Any customer $i \in \mathcal{V}_C$ may request any set of commodities. The depot contains a fleet of identical vehicles with capacity Q, able to deliver any subset of commodities. The objective is to minimize the total travelling cost.

The problem involves two decisions: (1) finding a set of vehicle routes serving all customers; (2) selecting commodities delivered to each customer. The constraints are: (1) each route starts and ends at the depot; (2) the total quantity of commodities delivered by each vehicle does not exceed the vehicle capacity Q; (3) each commodity requested by each customer must be delivered by a single vehicle; (4) the demands of all customers need to be satisfied.

To solve the C-SDVRP, it is possible to duplicate the node associated with each customer by the number of commodities requested by the customer [1]. To each duplicated node, we then associate the demand of the customer for the corresponding commodity. For the sake of clarity, in the following we will call the duplicated nodes *customer commodity*.

3 Adaptive large neighborhood search

In order to solve the C-SDVRP for large instances, we propose a heuristic method based on the ALNS framework of [3]. Local search moves are also used in order to improve the solutions. A solution is represented as a set of routes. In order to take into account the specific features of C-SDVRP, a route can be represented: (1) as a sequence of *customers*, each customer having a set of commodities, or (2) as a sequence of *customer commodities*. In the first case, removing a customer from a route implies to remove the customer with the set of commodities delivered in this route, while in the second case it is possible to remove only one commodity.

ALNS relies on a set of removal and insertion heuristics which iteratively destroy and repair solutions. The probability to select a heuristic at a given iteration is influenced by its performance during past iterations. An initial solution is constructed as follows: (1) give a random sequence of customers commodities to construct a giant tour, (2) apply a split procedure [4] to get a solution, (3) apply local search to improve this solution. At each iteration, a simulated annealing criterion is used to accept a new solution.

Classical removal and insertion heuristics [3] have been implemented. Removal heuristics are : random removal, worst removal and Shaw removal with a relatedness measure based on distance. Insertion heuristics are : greedy insertion and regret insertion. Worst removal and Shaw removal work with customers, while random removal can be applied either with customers or customer commodities. Insertion heuristics work with customer commodities.

In order to improve a solution, seven different local search moves are implemented. In the first three moves routes are considered as a set of customers. These moves are: (1) insert customer, (2) swap customers, (3) 2-opt of customers. Then, we propose two other classical moves adapted for customer commodities: (4) insert customer commodity, and (5) swap customer commodities. We also propose two other moves: (6) erase route: from a given route, remove the customer commodities until no other route has capacity to accept another customer commodity; and (7) reassign commodities: for a given customer we propose a Mixed Integer Program to optimally assign all the commodities of this customer to the routes of the solution. Given a feasible solution, all 7 moves are iteratively applied one after the other, until no one improves the solution. Then, routes of the current solution are concatenated and split algorithm is applied. If this gives a better solution, the procedure is repeated.

4 Conclusions and perspectives

We test the efficiency of our ALNS on the instances proposed in [1]. Computational results show that our algorithm can solve to optimality 62 out of 64 small instances, and we provide some new best known values on mid-sized instances in reasonable computing time. The prospects are to implement other specific removal and insertion heuristics. Moreover, the proposed method can then be extended to other versions of the problems, like multi-depot version with a limited capacity of each commodity at each depot.

Références

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