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An efficient Benders decomposition for the p -median problem

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Abstract

The p -median problem is a classic discrete location problem with several applications. It aims to open p sites while minimizing the sum of the distances of each client to its nearest open site. We study a Benders decomposition of the most efficient formulation in the literature. We prove that the Benders cuts can be separated by a polynomial time algorithm. The Benders decomposition also leads to a new compact formulation for the p -median problem. We implement a *branch-and-Benders-cut* approach that outperforms state-of-the-art methods on benchmark instances by an order of magnitude.

Keywords: location; p -median problem; Benders decomposition; integer programming formulation; polynomial separation algorithm

1. Introduction

Discrete location problems aim at choosing a subset of locations, from a finite set of candidates, in which to establish facilities in order to serve a finite set of clients. The sum of the fixed costs of the facilities and the allocation costs of supplying the clients must be minimized.

The p -median problem (pMP) is an important location problem in which a given number p of locations, usually called medians, have to be chosen from the set of candidate sites. In the (pMP), no fixed costs are considered and the allocation costs are equal to the distance between clients and sites. More formally, given a set of N clients $\{C_1, \dots, C_N\}$ and a set of M potential sites to open $\{F_1, \dots, F_M\}$, let d_{ij} be the distance between client C_i and site F_j and $p \in \mathbb{N}$ the number of sites to open. The objective is to find a set S of p sites such that the sum of the distances between each client and its closest site in S is minimized. The (pMP) leads to applications where the sites correspond to

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warehouses, plants, shelters, etc. More recent applications can also be found in clustering processes in databases, where sub-groups of objects, variables, persons, etc. are identified according to defined criteria. We refer to Marín & Pelegrín (2019) for a review on applications and resolution methods of the (pMP).

A great interest in solving large location problems has led to the development of various heuristics and meta-heuristics in the literature. However, the exact resolution of large instances remains a challenge. Some location problems have recently been efficiently solved using the Benders decomposition method within a *branch-and-cut* approach (see e.g., Fischetti et al. (2017); Cordeau et al. (2019); Gaar & Sinnl (2021)).

1.1. Contribution and outline

In this paper, we explore a Benders decomposition for the (pMP). We propose a polynomial time separation algorithm of the Benders cuts for the (pMP). As a byproduct, we also obtain a new compact formulation of the (pMP). We implement this decomposition together with other improvements within a *branch-and-Benders-cut* approach. We show that our approach provides better results than the best exact resolution algorithm in the literature **Zebra** (García et al. (2011)). We present our results on about 200 benchmark instances of different sizes (up to 115475 clients and sites) satisfying or not the triangle inequalities.

The rest of the paper is organized as follows. Section 2 presents the literature review of (pMP). Section 3 describes our Benders decomposition method. Section 4 presents the computational results. In Section 5 we draw some conclusions together with research perspectives.

2. Literature review

The (pMP) was introduced by Hakimi (1964) where the problem was defined on a graph such that a client can only be assigned to an open neighbor site. It was showed that (pMP) is an NP-hard problem by Kariv & Hakimi (1979). The following is a summary of the main formulations of this problem and its state-of-the-art exact resolution methods.

2.1. MILP formulations

The classical mathematical programming formulation for the (pMP) was proposed by ReVelle & Swain (1970) who formulated the problem with a binary variable y_j for each sites F_j equals to 1 if the site is open and 0 otherwise; and a binary variable x_{ij} equals to 1 if client C_i is assigned to site F_j and 0 otherwise. In the following, we denote by $[n]$ the set $\{1, 2, \dots, n\}$ for any $n \in \mathbb{N}^*$.

$$\min \sum_{i=1}^N \sum_{j=1}^M d_{ij} x_{ij} \quad (1)$$

$$(F1) : \quad \text{s.t.} \quad \sum_{j=1}^M y_j = p \quad (2)$$

$$\sum_{j=1}^M x_{ij} = 1 \quad i \in [N] \quad (3)$$

$$x_{ij} \leq y_j \quad i \in [N], j \in [M] \quad (4)$$

$$x_{ij} \geq 0 \quad i \in [N], j \in [M] \quad (5)$$

$$y_j \in \{0, 1\} \quad j \in [M]$$

Constraint (2) fixes the number of open sites to p . Constraints (3) ensure that each client is assigned to exactly one site and Constraints (4) ensure that no client is assigned to a closed site. The binary variables x_{ij} can actually be relaxed as in Constraints (5).

An alternative formulation was proposed by Cornuejols et al. (1980) which order for each client all its distinct distances to sites. More formally, for any client $i \in [N]$, let K_i be the number of different distances from i to any site. It follows that $K_i \leq M$. Let $D_i^1 < D_i^2 < \dots < D_i^{K_i}$ be these distances sorted. Formulation (F2) uses the same y variables as in formulation (F1) and introduces new binary variables z . For any client $i \in [N]$ and $k \in [K_i]$, $z_i^k = 0$ if and only if there is an open site at distance at most D_i^k from client i .

$$\min \sum_{i=1}^N \left(D_i^1 + \sum_{k=1}^{K_i-1} (D_i^{k+1} - D_i^k) z_i^k \right) \quad (6)$$

$$(F2) : \quad \text{s.t.} \quad \sum_{j=1}^M y_j = p \quad (7)$$

$$z_i^k + \sum_{j: d_{ij} \leq D_i^k} y_j \geq 1 \quad i \in [N], k \in [K_i] \quad (8)$$

$$z_i^k \geq 0 \quad i \in [N], k \in [K_i] \quad (9)$$

$$y_j \in \{0, 1\} \quad j \in [M]$$

Objective (6) minimizes the sum of the assignment distances over all clients. Constraints (8) ensure that variable z_i^k takes the value 1 if there is no site at a distance less than or equal to D_i^k of client i . In that case $(D_i^{k+1} - D_i^k)$ is added to the objective. Otherwise, given the positive coefficients in the objective function, z_i^k takes the value 0. Here again, the binary variables z_i^k can be relaxed as in Constraints (9).

Formulation (F2) can be much smaller than (F1) and both have the same linear relaxation value (Cornuejols et al. (1980)). In (F1) the number of x variables is $N \times M$ and the number of constraints is $1 + N \times (1 + M)$. In (F2), the number of z variables is equal to $K = \sum_{i=1}^N K_i$ and the number of constraints is equal to $1 + K$. As $K \leq N \times M$, it follows that (F2) has at most as many variables as (F1) and at least N less constraints. If the constraints coefficients matrix is sparse or if many facilities are equidistant from a given client then K can be significantly smaller than $N \times M$.

Elloumi (2010) introduced an improved formulation based on (F2). Given that, by definition, z_i^{k-1} equal to 0 implies that z_i^k is also equal to 0, Constraints (8) can be replaced by (12) and (13).

$$\min \sum_{i=1}^N \left(D_i^1 + \sum_{k=1}^{K_i-1} (D_i^{k+1} - D_i^k) z_i^k \right) \quad (10)$$

$$\text{s.t.} \quad \sum_{j=1}^M y_j = p \quad (11)$$

$$(F3) : \quad z_i^1 + \sum_{j:d_{ij}=D_i^1} y_j \geq 1 \quad i \in [N] \quad (12)$$

$$z_i^k + \sum_{j:d_{ij}=D_i^k} y_j \geq z_i^{k-1} \quad i \in [N], k = 2, \dots, K_i \quad (13)$$

$$z_i^k \geq 0 \quad i \in [N], k \in [K_i] \quad (14)$$

$$y_j \in \{0, 1\} \quad j \in [M] \quad (15)$$

Constraints (12) correspond to Constraints (8) for $k = 1$. Constraints (13) ensure that z_i^k takes the value 1 if $z_i^{k-1} = 1$ and if there is no open site at distance D_i^k exactly from i . Formulations (F2) and (F3) use the same set of variables y and z , have exactly the same objective function and describe the same set of optimal integer points with the same linear relaxation (Elloumi (2010)). However, (F3) has much more zeros in the coefficient matrix, which makes (F3) perform significantly better than (F2). Therefore, we consider (F3) for our Benders decomposition.

2.2. Resolution methods

The literature contains many resolution methods for the (pMP). The main heuristics are presented in the following surveys: Reese (2006); Mladenović et al. (2007); Basu et al. (2015); Irawan & Salhi (2015). For the exact resolution, we only mention the most relevant methods. We refer to Marín & Pelegrín (2019) for more references.

Galvão (1980) solved the (pMP) within a *branch-and-bound* framework solving many linear relaxations of sub-problems of size $N = 30$ using formulation ($F1$). He then devised a method to efficiently obtain good lower bounds instead of optimally solving the relaxed continuous sub-problems.

Avella et al. (2007) designed a *branch-and-cut-and-price* algorithm also based on ($F1$) that was able to solve instances up to $N = 5535$. Cuts were added based on new valid inequalities called lifted odd hole and cycle inequalities. Pricing was carried out by solving a master problem to optimality and using dual variables to price out the variables of the initial problem that were not considered in the master, adding new variables if necessary. The novelty of the approach was that Constraints (3) were also relaxed and incorporated to the master problem when the corresponding column was.

García et al. (2011) considered a decomposition algorithm based on formulation ($F2$). The main idea, also presented in Elloumi (2010) on formulation ($F3$) and implemented in Elloumi & Plateau (2010), relies on the property that the z variables satisfy $z_i^k \geq z_i^{k+1}$ in any optimal solution of ($F2$) or its LP relaxation. Therefore, it is enough to solve these problems on a reduced subset of variables z , keep enlarging this subset, and stop as soon as one is sure that the remaining z variables can be set to zero to get an optimal solution. This idea is implemented within a *branch-and-cut-and-price* method that the authors name **Zebra**. It starts with a very small set of z variables and constraints, and adds more when necessary. **Zebra** is an exact solution method that performed well on instances up to $N = 85900$ with very large values of p .

The Benders decomposition has been of great interest in the literature. A survey of this method can be found in Rahmaniani et al. (2017). In recent articles, it has produced good results for solving large-scale location problems. For example, Fischetti et al. (2017) propose an efficient Benders decomposition method within a *branch-and-cut* approach to solve efficiently very large size instances of the *uncapacitated facility location problem (UFL)* where, given a set of potential facility locations and a set of clients, the goal is to find a subset of facility locations to open and to allocate each client to open facilities so that the facility opening plus client allocation costs are minimized. Cordeau et al. (2019) described Benders decomposition for two types of location problems: *the maximal covering location problem (MCLP)*, which requires finding a subset of facilities that maximizes the

amount of client demand covered while respecting a budget constraint on the cost of the facilities; and *the partial set covering location problem (PSCLP)*, which minimizes the cost of the opened facilities while forcing a certain amount of client demand to be covered. They study a decomposition approach of the two problems based on a *branch-and-Benders-cut* reformulation. Their approach is designed for the case in which the number of clients is much larger than the number of potential facility locations. More recently, Gaar & Sinnl (2021) perform a Benders decomposition on the *p-Center problem (pCP)*. The *(pCP)* is closely related to the *(pMP)*. The only difference is that instead of minimizing the sum of assignment distances, the largest assignment distance is minimized.

3. Benders decomposition for the *(pMP)*

The Benders Decomposition was introduced by Benders (1962). The method splits the optimization problem into a *master problem* and one or several *sub-problems*. The master problem and the sub-problems are solved iteratively and at each iteration each sub-problem may add a cut to the master problem. In this section, we present a Benders decomposition for the *(pMP)* based on formulation (F3). We show that there is a finite number of Benders cuts and that they can be separated using a polynomial algorithm.

3.1. Formulation

For a fixed value of the y variables, the problem decomposes into N sub-problems. Each one computes the assignment distance of a client. In the master problem, we remove all z_i^k variables and we introduce a new set of continuous variables θ_i representing the assignment distance of each client $i \in [N]$:

$$\begin{aligned}
 (MP) : \quad & \min \sum_{i=1}^N \theta_i \\
 & \sum_{j=1}^M y_j = p \\
 & \theta_i \text{ satisfies } BD_i \quad i \in [N] \\
 & y_j \in \{0, 1\} \quad j \in [M]
 \end{aligned}$$

where BD_i is the set of benders cuts associated to client i . This set is initially empty and grows through the iterations.

The sub-problem for each client $i \in [N]$ associated to a feasible solution \bar{y} of (MP) is defined by:

$$\begin{aligned}
(SP_i(\bar{y})) : \quad & \min D_i^1 + \sum_{k=1}^{K_i-1} (D_i^{k+1} - D_i^k) z_i^k \\
& z_i^1 \geq 1 - \sum_{j:d_{ij}=D_i^1} \bar{y}_j \\
& z_i^k - z_i^{k-1} \geq - \sum_{j:d_{ij}=D_i^k} \bar{y}_j \quad k \in \{2, \dots, K_i\} \\
& z_i^k \geq 0 \quad k \in [K_i]
\end{aligned}$$

and its corresponding dual sub-problem is:

$$\begin{aligned}
(DSP_i(\bar{y})) : \quad & \max D_i^1 + v_i^1 (1 - \sum_{j:d_{ij}=D_i^1} \bar{y}_j) - \sum_{k=2}^{K_i} v_i^k \sum_{j:d_{ij}=D_i^k} \bar{y}_j \\
& v_i^k - v_i^{k+1} \leq D_i^{k+1} - D_i^k \quad k \in [K_i - 1] \\
& v_i^k \geq 0 \quad k \in [K_i]
\end{aligned}$$

Note that $(SP_i(\bar{y}))$ and $(DSP_i(\bar{y}))$ are feasible for any \bar{y} . From an extreme point \bar{v} of $(DSP_i(\bar{y}))$, we obtain the following optimality Benders cut:

$$\theta_i \geq D_i^1 + \bar{v}_i^1 (1 - \sum_{j:d_{ij}=D_i^1} y_j) - \sum_{k=2}^{K_i} \bar{v}_i^k \sum_{j:d_{ij}=D_i^k} y_j \quad (16)$$

3.2. Separation algorithm

The performance of Benders decomposition lies on the resolution of the master problem and the sub-problems. In our decomposition we can have a large number of sub-problems to solve since it is equal to the number of clients at each iteration. Below, we show that the sub-problems can be solved efficiently.

Lemma 1. *Given a solution \bar{y} of the master problem (MP) or of its LP-relaxation. The following solution \bar{z}_i is optimal for $(SP_i(\bar{y}))$:*

$$\bar{z}_i^k = \max_{k \in [K_i]} (0, 1 - \sum_{j:d_{ij} \leq D_i^k} \bar{y}_j) \quad i \in [N]$$

Proof. We can rewrite the constraints of $(SP_i(\bar{y}))$ for each $i \in [N]$ as follows:

- $z_i^1 \geq 1 - \sum_{j:d_{ij}=D_i^1} \bar{y}_j$;
- $z_i^2 \geq z_i^1 - \sum_{j:d_{ij}=D_i^2} \bar{y}_j \geq 1 - \sum_{j:d_{ij}=D_i^1} \bar{y}_j - \sum_{j:d_{ij}=D_i^2} \bar{y}_j = 1 - \sum_{j:d_{ij} \leq D_i^2} \bar{y}_j$;
- ...
- $z_i^k \geq z_i^{k-1} - \sum_{j:d_{ij}=D_i^k} \bar{y}_j \geq 1 - \sum_{j:d_{ij}=D_i^{k-1}} \bar{y}_j - \sum_{j:d_{ij}=D_i^k} \bar{y}_j = 1 - \sum_{j:d_{ij} \leq D_i^k} \bar{y}_j$.

Since we minimize an objective function with non-negative coefficients, the \bar{z}_i^k variables are as small as possible in an optimal solution. Thus, setting \bar{z}_i^k to the value $\max(0, 1 - \sum_{j:d_{ij} \leq D_i^k} \bar{y}_j)$ leads to a feasible and optimal solution. □

From Lemma 1 we observe that the optimal values of variables z_i^k in $(SP_i(\bar{y}))$ are decreasing when k increases. In order to obtain a dual solution, we identify the last strictly positive term of this sequence.

Definition 1. Given a solution \bar{y} of the master problem (MP) or of its LP-relaxation. Let \tilde{k}_i be the following index,

$$\tilde{k}_i = \begin{cases} 0 & \text{if } \sum_{j:d_{ij}=D_i^1} \bar{y}_j \geq 1 \\ \max\{k \in [K_i] : 1 - \sum_{j:d_{ij} \leq D_i^k} \bar{y}_j > 0\} & \text{otherwise} \end{cases} \quad i \in [N]$$

Note that, if \bar{y} is binary, then the assignment distance of client i in the feasible solution \bar{y} is $D_i^{\tilde{k}_i+1}$.

Lemma 2. Given a solution \bar{y} of the master problem (MP) or of its LP-relaxation and the corresponding indices \tilde{k}_i , the optimal value of $SP_i(\bar{y})$ for $i \in [N]$ is:

$$OPT(SP_i(\bar{y})) = \begin{cases} D_i^1 & \text{if } \tilde{k}_i = 0 \\ D_i^{\tilde{k}_i+1} - \sum_{j:d_{ij} \leq D_i^{\tilde{k}_i}} (D_i^{\tilde{k}_i+1} - d_{ij}) \bar{y}_j & \text{otherwise} \end{cases} \quad (17)$$

Proof. If $\tilde{k}_i = 0$, then using Lemma 1 and Definition 1, then all the values \bar{z}_i^k are equal to 0 and $OPT(SP_i(\bar{y})) = 0$. Otherwise, when $\tilde{k}_i \geq 1$, we have the following:

$$\begin{aligned}
OPT(SP_i(\bar{y})) &= D_i^1 + \sum_{k=1}^{\tilde{k}_i} (D_i^{k+1} - D_i^k) \left(1 - \sum_{j:d_{ij} \leq D_i^k} \bar{y}_j\right) \\
&= D_i^1 + D_i^{\tilde{k}_i+1} \left(1 - \sum_{j:d_{ij} \leq D_i^{\tilde{k}_i}} \bar{y}_j\right) - D_i^1 \left(1 - \sum_{j:d_{ij} \leq D_i^1} \bar{y}_j\right) + \\
&\quad \sum_{k=2}^{\tilde{k}_i} D_i^k \left(\left(1 - \sum_{j:d_{ij} \leq D_i^{k-1}} \bar{y}_j\right) - \left(1 - \sum_{j:d_{ij} \leq D_i^k} \bar{y}_j\right) \right) \\
&= D_i^{\tilde{k}_i+1} \left(1 - \sum_{j:d_{ij} \leq D_i^{\tilde{k}_i}} \bar{y}_j\right) + \sum_{k=1}^{\tilde{k}_i} \sum_{j:d_{ij}=D_i^k} d_{ij} \bar{y}_j \\
&= D_i^{\tilde{k}_i+1} - \sum_{j:d_{ij} \leq D_i^{\tilde{k}_i}} (D_i^{\tilde{k}_i+1} - d_{ij}) \bar{y}_j
\end{aligned}$$

□

Proposition 1. *Given a solution \bar{y} of the master problem (MP) or of its LP-relaxation and the corresponding indices \tilde{k}_i . The following solution \bar{v}_i is optimal for $DSP_i(\bar{y})$:*

$$\bar{v}_i^k = \begin{cases} D_i^{\tilde{k}_i+1} - D_i^k, & \text{if } k \leq \tilde{k}_i \\ 0, & \text{otherwise} \end{cases} \quad i \in [N] \quad k \in [K_i]$$

Proof. From the theorem of complementary slackness, for $i \in [N]$ we have:

$$\bar{v}_i^k - \bar{v}_i^{k+1} = D_i^{k+1} - D_i^k \quad k \leq \tilde{k}_i \tag{18}$$

because for $k \leq \tilde{k}_i$, the primal variables values \bar{z}_i^k are strictly positive. Then, for $k \in [\tilde{k}_i]$ if we sum Equations (18) from $k' = k$ to $k' = \tilde{k}_i$, we obtain

$$\bar{v}_i^k = \bar{v}_i^{\tilde{k}_i+1} + (D_i^{\tilde{k}_i+1} - D_i^k) \quad k \leq \tilde{k}_i \tag{19}$$

We build a feasible solution of $(DSP_i(\bar{y}))$ by setting $\bar{v}_i^k = 0$ for $k > \tilde{k}_i$ and $\bar{v}_i^k = (D_i^{\tilde{k}_i+1} - D_i^k)$ for $k \leq \tilde{k}_i$. The objective value $\mathcal{V}(\bar{v})$ of this solution is:

$$\begin{aligned}
\mathcal{V}(\bar{v}) &= D_i^1 + (D_i^{\tilde{k}_i+1} - D_i^1)(1 - \sum_{j:d_{ij}=D_i^1} \bar{y}_j) - \sum_{k=2}^{\tilde{k}_i} (D_i^{\tilde{k}_i+1} - D_i^k) \sum_{j:d_{ij}=D_i^k} \bar{y}_j \\
&= D_i^{\tilde{k}_i+1} - \sum_{k=1}^{\tilde{k}_i} (D_i^{\tilde{k}_i+1} - D_i^k) \sum_{j:d_{ij}=D_i^k} \bar{y}_j \\
&= D_i^{\tilde{k}_i+1} - \sum_{k=1}^{\tilde{k}_i} \sum_{j:d_{ij}=D_i^k} (D_i^{k+1} - D_i^k) \bar{y}_j \\
&= D_i^{\tilde{k}_i+1} - \sum_{j:d_{ij} \leq D_i^{\tilde{k}_i}} (D_i^{\tilde{k}_i+1} - d_{ij}) \bar{y}_j = OPT(SP_i(\bar{y}))
\end{aligned}$$

Hence, this dual solution is feasible and it has the same objective value as the optimal value of the primal solution. Thus, this solution \bar{v} is optimal for $(DSP_i(\bar{y}))$. □

Corollary 1 The Benders cuts (16) can be written as follows:

$$\begin{cases} \theta_i \geq D_i^1 & \text{if } \tilde{k}_i = 0 \\ \theta_i \geq D_i^{\tilde{k}_i+1} - \sum_{j:d_{ij} \leq D_i^{\tilde{k}_i}} (D_i^{\tilde{k}_i+1} - d_{ij}) y_j & \text{otherwise} \end{cases} \quad (20)$$

This corollary highlights that the Benders cuts can be obtained in polynomial time by computing \tilde{k}_i . We use Algorithm 1 to separate Constraints (20). For each client $i \in [N]$, we first compute \tilde{k}_i and $OPT(DSP_i(\bar{y}))$ from the current (MP) solution $(\bar{y}, \bar{\theta})$ (steps 3 and 4). Then, if the value of the assignment distance in the current (MP) solution is underestimated (step 6) we directly construct the corresponding Benders cuts (20) (step 7).

Let $\mathcal{S}_{ir} \in [M]$ be the r^{th} closest site to client i . Hence, $d_{i\mathcal{S}_{ir}}$ is the distance from i to its r^{th} closest site. The complexity of Algorithm 1 is determined by the computation of index \tilde{k}_i . We compute it in $O(M)$ by Algorithm 2 which uses \mathcal{S}_{ir} to obtain indices \tilde{k}_i satisfying Definition 1. Observe that, the $N \times M$ matrix \mathcal{S} can be built only once in a preprocessing step.

Then, given \tilde{k}_i it is easy to compute step 4 and 5 of Algorithm 1 in $O(M)$ and $O(1)$ respectively. Consequently, considering the N clients, a complexity in $O(NM)$ is obtained for Algorithm 1.

Algorithm 1: Separation algorithm

input :

- Instance data ($[N]$, $[M]$, $[K_i]$, distances $D_i^0, \dots, D_i^{K_i}$ and d_{ij} for each $i \in [N]$, $j \in [M]$)
- Current (MP) solution $(\bar{y}, \bar{\theta})$

output :

- Upper bound of (MP).

1 $UB \leftarrow 0$

2 **for** $i \in [N]$ **do**

3 Compute \tilde{k}_i with Algorithm 2

4 Compute $OPT(DSP_i(\bar{y}))$ (more precisely $OPT(SP_i(\bar{y}))$) as in Lemma 2

5 $UB \leftarrow UB + OPT(DSP_i(\bar{y}))$

6 **if** $\bar{\theta}_i < OPT(DSP_i(\bar{y}))$ **then**

7 Add the corresponding cut (20) to (MP)

8 **return** UB

Algorithm 2: Computing \tilde{k}_i

input :

- Instance data ($[N]$, $[M]$, $[K_i]$, \mathcal{S} matrix, and distances d_{ij} for $i \in [N]$, $j \in [M]$)
- Current (MP) solution \bar{y}
- $i \in [N]$

output :

- The index \tilde{k}_i associated to \bar{y} as defined in Definition 1

1 $\tilde{k}_i \leftarrow 0$

2 $r \leftarrow 1$

3 $val \leftarrow 1 - \bar{y}_{S_{ir}}$

4 **while** $val > 0$ and $r < M$ **do**

5 **if** $d_{i(S_{i(r+1)})} > d_{iS_{ir}}$ **then**

6 $\tilde{k}_i \leftarrow \tilde{k}_i + 1$

7 $r \leftarrow (r + 1)$

8 $val \leftarrow val - \bar{y}_{S_{ir}}$

9 **return** \tilde{k}_i

3.3. A resulting new formulation

The Bender cuts (20) lead to the following new compact formulation for (*pMP*):

$$\begin{aligned}
 (F4) : \quad & \min \sum_{i=1}^N \theta_i \\
 & \sum_{j=1}^M y_j = p \\
 & \theta_i \geq D_i^{k+1} - \sum_{j: d_{ij} \leq D_i^k} (D_i^{k+1} - d_{ij}) y_j \quad i \in [N], k \in [K_i] \\
 & y_j \in \{0, 1\} \quad j \in [M]
 \end{aligned} \tag{21}$$

Constraints (21) ensure that each variable θ_i is larger than D_i^{k+1} unless a site is open at a smaller distance than D_i^k from i . This formulation (*F4*) has $(N + M)$ variables which is less than (*F2*) and (*F3*) but it has the same number of constraints. Nevertheless, the constraint matrix is roughly as dense as (*F2*) and it has the same continuous relaxation.

Table 1 presents the results of four formulations of the (*pMP*) on five instances described in Section 4.1. A time limit of 600 seconds is considered. For each formulation the relative optimality gap (*gap*(%)) and the resolution time (*t*(*s*)) in seconds are presented.

INSTANCE				F1		F2		F3		F4	
Name	N=M	p	OPT	<i>gap</i> (%)	<i>t</i> (<i>s</i>)	<i>gap</i> (%)	<i>t</i> (<i>s</i>)	<i>gap</i> (%)	<i>t</i> (<i>s</i>)	<i>gap</i> (%)	<i>t</i> (<i>s</i>)
pmed26	600	5	9917	0%	228	0%	40	0%	8	0%	57
pmed31	700	5	10086	0%	282	0%	36	0%	7	0%	58
pmed35	800	5	10400	0%	527	0%	104	0%	9	0%	95
pmed38	900	5	11060	74,1%	600	0%	75	0%	19	0%	115
pmed39	900	5	11069	10,7%	600	0%	66	0%	19	0%	105
pmed40	900	5	12305	0%	579	0%	60	0%	10	0%	104

Table 1: Comparison between different (*pMP*) formulations. Time limit of 600 seconds.

Results in Table 1 confirm the expected performance between formulations (*F1*), (*F2*) and (*F3*) already described in Section 2.1. Moreover, we see that (*F4*) takes more time than (*F2*) and (*F3*).

3.4. Decomposition algorithm implementation

To improve the performances, we implement a two-phase Benders decomposition algorithm. Let (\overline{MP}) be the master problem without the integrity constraints. One classic implementation is to first solve Benders decomposition for (\overline{MP}) (*Phase 1*). Then, both the Benders cuts generated in the first phase and the integrity constraints are added and the obtained master problem (MP) is solved through a *branch-and-Benders-cut* (*Phase 2*).

3.4.1. Phase 1: Solving the linear relaxation of the master problem

Phase 1 is summarized in Algorithm 3. The current master problem \overline{MP} is solved at step 4 through a linear programming solver and provides a candidate solution $(\bar{y}, \bar{\theta})$ while the sub-problems are solved at steps 2 and 6 using Algorithm 1. To enhance the performance this phase includes the following improvements:

- **Initial solution:** Providing a good candidate solution to the initial (\overline{MP}) can significantly reduce the number of iterations. Consequently, as García et al. (2011) we compute a first solution using the **PopStar** heuristic (Resende & Werneck (2004)) which, to the best of our knowledge, is the best current heuristic for the (pMP) . **PopStar** is a hybrid heuristic that combines elements of several metaheuristics. It uses a multi-start method in which a solution is built at each iteration as in a GRASP algorithm. It is followed by an intensification strategy, with a tabu search and a scatter search. And in a post-optimization phase, they use the concept of multiple generations, a characteristic of genetic algorithms. The solution y^h provided by this heuristic and its objective value UB^h are inputs of Algorithm 3. The latter is used to initialize UB^1 at step 1.
- **Rounding heuristic:** Since in Phase 1 most of the solutions provided by (\overline{MP}) are fractional, we use a primal heuristic to try to improve the upper bound of the problem. At each iteration we open the sites associated to the p largest values of \bar{y} (steps 7 to 11 in Algorithm 3).

The objective value of (\overline{MP}) and the sub-problem optimal value $OPT(SP)$ allow us to update the lower bound $LB_{\overline{MP}}$ (step 5) and the upper bound $UB_{\overline{MP}}$ (step 8), respectively. In each iteration the rounding heuristic tries to improve UB^1 (step 10). The iterative algorithm is terminated by updating LB^1 when $LB_{\overline{MP}} = UB_{\overline{MP}}$.

3.4.2. Phase 2: Solving the master problem with branch-and-Benders-cut approach

Once the continuous relaxation of (MP) is solved by Phase 1, we keep the generated cuts and add the integrity constraints on variables y . We use a *branch-and-cut* algorithm in which we solve the sub-problems at each node which provides an integer solution in order to generate Benders cuts. This approach is called *branch-and-Benders-cut* (Rahmaniani et al. (2017)). The resolution of the sub-problems is performed through callbacks which is a feature provided by mixed integer programming solvers. In order to enhance the performance of Phase 2, we implement the following improvements:

- **Constraint reduction:** At the end of Phase 1, most of the generated Benders cuts are not saturated by the current fractional solution. We remove most of them to reduce the problem size. The cuts of a client i are related to indexes \tilde{k}_i obtained at different iterations. Let \hat{k} be the highest of these indexes associated with a saturated constraint. We remove all constraints of client i which associated index is higher than \hat{k} . This reduction performs better than removing all unsaturated constraints.
- **Reduced cost fixing:** At the end of Phase 1, given the bounds LB^1 and UB^1 , we can perform an analysis of the reduced costs $\bar{r}c$ of the last fractional solution \bar{y} provided by Algorithm 3. For any site j such that $LB^1 + \bar{r}c_j > UB^1$, y_j can be set to 0. Similarly, for any site j such that $LB^1 - \bar{r}c_j > UB^1$, y_j can be fixed to 1. We computationally observed that this rule is efficient in instances where p is small.

Algorithm 3: Phase 1 - Solving (\overline{MP})

input :

- Instance data $(N, M, p, \text{Distances } D_i^0, \dots, D_i^{K_i} \text{ and } d_{ij} \text{ with } i \in [N], j \in [M])$
- Heuristic (pMP) solution y^h with value UB^h

output :

- Lower bound LB^1 and a feasible integer solution y^1 with value UB^1

```
1  $(LB_{\overline{MP}}, UB_{\overline{MP}}, y^1, UB^1) \leftarrow (0, UB^h, y^h, UB^h)$ 
2 Use Algorithm 1 to add the Benders cuts associated with  $y^h$  to  $(\overline{MP})$ 
3 while  $LB_{\overline{MP}} < UB_{\overline{MP}}$  do
4    $(\bar{y}, \bar{\theta}) \leftarrow$  Solution of  $(\overline{MP})$ 
5    $LB_{\overline{MP}} \leftarrow \sum_{i=1}^N \bar{\theta}_i$ 
6   Use Algorithm 1 to compute the sub-problem optimal value  $OPT(SP)$  and add Benders
   cuts associated with  $\bar{y}$  to  $(\overline{MP})$ 
7   if  $OPT(SP) < UB_{\overline{MP}}$  then
8      $UB_{\overline{MP}} \leftarrow OPT(SP)$ 
9   if  $\bar{y}$  is fractional then
10      $(y^r, UB^r) \leftarrow$  Rounded solution from  $\bar{y}$  and its value
11     if  $UB^r < UB^1$  then
12        $UB^1 \leftarrow UB^r$ 
13        $y^1 \leftarrow y^r$ 
14  $LB^1 \leftarrow LB_{\overline{MP}}$ 
15 return  $LB^1, y^1, UB^1$ 
```

4. Computational study

In this section, we compare the results of our Benders decomposition method with those of the state-of-the-art methods described in Section 2.2.

4.1. Instances and technical specifications

We consider the same instances used in García et al. (2011) that is the p -median instances from OR-Library (Beasley (1990)) and TSP instances from the TSP-Library (Reinelt (1991)). In all these instances, the sites are at the same location as the clients and thus $N = M$. The set of OR-Library contains instances with 100 to 900 clients, and the value of p is between 5 and 500. The set of TSP-Library selected contains between 1304 and 115475 clients. All customer demand points are

given as two-dimensional coordinates, and the Euclidean distance rounded down to the nearest integer is used as distance. This follows previous literature.

We also consider the RW instances originally proposed by Resende & Werneck (2004) with the **PopStar** heuristic. They correspond to completely random distance matrices. The distance between each site and each client is an integer value taken uniformly in the interval $[1, n]$. Moreover, the distance between client i and site j is not necessarily equal to the distance between site j and client i . Four different values of $N = M$ are considered: 100, 250, 500, and 1000.

Finally, we include in our experimentation the ODM instances which were introduced by Briant & Naddef (2004) and are used by Avella et al. (2007) with a *branch-and-cut-and-price* algorithm. We name this algorithm **Ave11aB&C**. These instances correspond to the *Optimal Diversity Management Problem* which can be treated as a p -median problem on a graph. For this problem there exist instances with N equals to 1284, 33773, and 5335. It was already observed by Avella et al. (2007) that instances with N equal to 1284 and 5335 are easy to solve. Therefore, we have only considered the instances with the value of $N = 3773$.

Our study was carried out on an Intel XEON W-2145 processor 3,7 GHz, with 16 threads, but only 1 was used, and 256 GB RAM. IBM ILOG CPLEX 20.1 was used as *branch-and-cut* framework. We apply the described separation algorithm in the GenericCallback of CPLEX, which gets called whenever a feasible integer solution is found. We set optimality tolerance EpGap to 10^{-10} , the absolute tolerance on the gap between the best integer objective and EpAGap to 0.9999, the objective of the best remaining node, also called absolute MIP gap. Considering that our Benders decomposition can easily find feasible solutions, we have set the MIP emphasis switch to **BestBound** in order to prove the optimality as fast as possible. We set the branch-up-first parameter **BRDIR** to 1, since this tends to produce branching trees with fewer nodes. We use a time limit of 36000 seconds for Phase 2, indicated by TL in the tables when this is reached.

We were able to run the **Zebra** and **PopStar** methods on our computer. **Zebra** code was provided by the authors of García et al. (2011) and **PopStar** code is available online¹. However, we cannot report an up-to-date time for **Ave11aB&C** algorithm which was originally carried out on a Compaq EVO W4000 Personal Computer with Pentium IV-1.8 Ghz processor and 1 Gb RAM using the LP solver IBM ILOG CPLEX 8.0 with a time limit of 100 hours per instance (indicated by TL2 in the corresponding table).

¹<http://mauricio.resende.info/popstar/>

4.2. Performance analysis

The results for the different instances are presented below. The information in the tables is organized as follows:

- Instance data
 - name: name of the instance.
 - $N = M$: size of the instance (number of clients equal to the number of sites).
 - p : number of sites to open.
 - OPT/BKN : optimal value of the instance (in **bold**) if it is known or the best-known solution value obtained given the time limit, otherwise. If the value is underlined, it means that it is the first time the instance is solved to optimality or that we improve the best-known value.
- Phase 1 results:
 - LB^1 : lower bound of (pMP) obtained at the end of Phase 1.
 - UB^1 : upper bound of (pMP) obtained at the end of Phase 1.
 - T^1 : CPU time in seconds required to complete Phase 1.
- Phase 1 + Phase 2 results:
 - gap : relative optimality gap between the lower and upper bound obtained at the end of Phase 2.
 - $iter$: number of total iterations required for the Benders decomposition, i.e., the number of times a fractional solution or an integer solution was separated in Phase 1 and Phase 2, respectively.
 - T^{tot} : the total CPU time in seconds required to exactly solve the instance.
- Zebra, PopStar and AvellaB&C results:
 - gap : relative optimality gap between the lower and upper bound obtained at the end of the method.
 - T : total CPU time in seconds required to complete the algorithms of García et al. (2011), Resende & Werneck (2004) or Avella et al. (2007). A diamond (\blacklozenge) means that the computer ran out of memory while solving the problem.

- Average total time

– the average total time by our method and **Zebra** is presented in the corresponding tables.

This average is calculated considering only the instances where both methods solve the instances to optimality.

4.2.1. ORLIB Instances

ORLIB instances are considered to be easy instances. García et al. (2011) only include in their results the most difficult ones. The results are presented in Table 2. In all instances we reached the optimal value within a few seconds. The computation time with respect to García et al. (2011) is significantly reduced in the instances with a small value of p . When p is large, **Zebra** can be faster for a few instances solved in less than 1 second.

4.2.2. TSP Instances

The results on TSP instances are presented in Tables 3, 4, and 5, for medium, large and huge instances, respectively. Our method reaches the optimal solution in most instances. Very good LB^1 and UB^1 bounds are quickly found at the end of Phase 1.

In Tables 3 and 4 we can observe that 10 medium and large instances are not solved optimally by **Zebra** due to a lack of memory or for reaching the time limit. However, our method does not face any memory problem and only 2 medium and 2 large instances reach the time limit of 10 hours with an optimality gap lower than 0,1%.

Regarding the huge instances in Table 5, we solve 38 out of the 44 instances whereas **Zebra** only solves 16 instances due to a lack of memory. For all the huge instances, the rounding heuristic step of Phase 1, the reduced cost fixing step, and the constraint reduction step of Phase 2 were not used as they take too much time. Nevertheless, we use the rounding heuristic once at the end of Phase 1 to update UB^1 . For the largest instances ch71009, pla85900, and usa15475, we use a randomly generated solution instead of **PopStar** which takes a long time to compute a solution for these instances. With our method, the time limit is reached in only 7 instances, in which the optimality gap is lower than 0,9%. We can also provide for the first time the optimal values for 7 instances with $N = 115455$.

4.2.3. RW instances

The results on RW instances are summarized in Table 6. Even small RW instances can be very difficult to solve as previously observed by Elloumi & Plateau (2010). We think that it is mainly due to the fact that the instances are non-euclidean. Furthermore, the total number of distances K is closer to $N \times M$, leading to more variables and constraints in Formulation (F_2). For large values of p , our decomposition can quickly solve the instances to optimality. These instances were not considered by either Avella et al. (2007) or García et al. (2011). Moreover, the code of **Zebra** cannot handle non-symmetric instances. Consequently, we only report the computation time and value UB^h of the solution computed by the heuristic **PopStar**.

4.2.4. ODM instances

The results on ODM instances are summarized in Table 7. To solve these instances we need to add N constraints to ensure that each client is assigned to one of its non-forbidden neighbors. This generates a more complex master problem to solve. To save computation time, we did not use the rounding heuristic of Phase 1.

Obtaining a solution for these instances is hard since **PopStar** does not support their format and since random solutions may not be feasible due to the sparsity of the graphs. Consequently, to obtain an initial solution, we initiate a resolution of its corresponding formulation ($F3$) by CPLEX and stop it once it has found 3 feasible solutions. This approach empirically proved to be a good compromise between computation time and optimality gap. We were also unable to use **Zebra** for these instances. We solve to optimality all these instances.

INSTANCE				PHASE 1			PHASE 1 + 2			Zebra	
Name	$N = M$	p	OPT/BKN	LB^1	UB^1	T^1	gap	iter	T^{tot}	gap	T
pmed26	600	5	9917	9854	9917	0,14	0%	15	1,12	0%	5,58
pmed27	600	10	8306	8302	8307	0,18	0%	19	0,63	0%	0,91
pmed28	600	60	4498	4498	4498	0,12	0%	7	0,16	0%	0,12
pmed29	600	120	3033	3033	3033	0,08	0%	8	0,11	0%	0,05
pmed30	600	200	1989	1989	1989	0,04	0%	9	0,04	0%	0,04
pmed31	700	5	10086	10026	10086	0,16	0%	13	0,93	0%	4,23
pmed32	700	10	9297	9293	9297	0,27	0%	9	0,91	0%	1,29
pmed33	700	70	4700	4700	4700	0,18	0%	8	0,24	0%	0,17
pmed34	700	140	3013	3013	3013	0,08	0%	7	0,08	0%	0,07
pmed35	800	5	10400	10302	10400	0,17	0%	9	1,24	0%	5,32
pmed36	800	10	9934	9834	9934	0,25	0%	18	27,2	0%	26,7
pmed37	800	80	5057	5057	5057	0,22	0%	6	0,29	0%	0,15
pmed38	900	5	11060	10948	11060	0,23	0%	15	4,42	0%	10,1
pmed38	900	10	9431	9362	9431	0,31	0%	20	4,17	0%	10,3
pmed38	900	20	7839	7832	7839	0,32	0%	11	1,03	0%	2,87
pmed38	900	50	5892	5889	5892	0,26	0%	11	0,86	0%	1,19
pmed38	900	100	4450	4450	4450	0,22	0%	8	0,31	0%	0,15
pmed38	900	200	2905	2905	2905	0,09	0%	8	0,09	0%	0,08
pmed38	900	300	1972	1972	1972	0,07	0%	8	0,07	0%	0,06
pmed38	900	400	1305	1305	1305	0,07	0%	10	0,07	0%	0,06
pmed38	900	500	836	836	836	0,05	0%	8	0,08	0%	0,05
pmed39	900	5	11069	10938	11069	0,29	0%	22	3,66	0%	8,61
pmed39	900	10	9423	9365	9423	0,31	0%	18	6,27	0%	8,01
pmed39	900	20	7894	7894	7894	0,34	0%	9	0,52	0%	0,72
pmed39	900	50	5941	5937	5941	0,33	0%	12	0,95	0%	1,21
pmed39	900	100	4461	4461	4462	0,24	0%	9	0,33	0%	0,36
pmed39	900	200	2918	2918	2918	0,09	0%	7	0,14	0%	0,08
pmed39	900	300	1968	1968	1968	0,07	0%	7	0,11	0%	0,06
pmed39	900	400	1303	1303	1303	0,08	0%	10	0,08	0%	0,06
pmed39	900	500	821	821	821	0,05	0%	8	0,08	0%	0,05
pmed40	900	5	12305	12246	12305	0,27	0%	11	1,41	0%	3,87
pmed40	900	10	10491	10439	10491	0,33	0%	27	2,77	0%	5,54
pmed40	900	20	8717	8711	8717	0,39	0%	13	1,27	0%	2,39
pmed40	900	50	6518	6505	6518	0,33	0%	11	2,94	0%	4,15
pmed40	900	90	5128	5128	5128	0,23	0%	8	0,23	0%	0,24
pmed40	900	200	3132	3132	3132	0,11	0%	8	0,11	0%	0,09
pmed40	900	300	2106	2106	2106	0,09	0%	11	0,09	0%	0,07
pmed40	900	400	1398	1398	1398	0,06	0%	9	0,06	0%	0,06
pmed40	900	500	900	900	900	0,04	0%	7	0,07	0%	0,05
Average total time									1,67		2,69

Table 2: Results on ORLIB instances for our method and Zebra on our machine

INSTANCE				PHASE 1			PHASE 1 + 2			Zebra	
Name	$N = M$	p	OPT/BKN	LB^1	UB^1	T^1	gap	$iter$	T^{tot}	gap	T
rl1304	1304	5	3099073	3099073	3099073	2,64	0%	9	2,6	0%	1232,8
rl1304	1304	10	2134295	2131788	2134295	2,92	0%	12	15,5	0%	1060,1
rl1304	1304	20	1412108	1412108	1412108	2,30	0%	8	2,3	0%	60,8
rl1304	1304	50	795012	795012	795012	1,48	0%	9	1,5	0%	8,3
rl1304	1304	100	491639	491507	491788	0,92	0%	19	2,4	0%	3,6
rl1304	1304	200	268573	268573	268573	0,34	0%	11	0,5	0%	0,9
rl1304	1304	300	177326	177318	177339	0,28	0%	12	0,4	0%	0,5
rl1304	1304	400	128332	128332	128332	0,21	0%	10	0,2	0%	0,1
rl1304	1304	500	97024	97018	97034	0,23	0%	14	0,3	0%	0,2
fl1400	1400	5	174877	174877	174877	0,73	0%	7	0,7	0%	245,3
fl1400	1400	10	100601	100601	100601	0,40	0%	6	0,4	0%	71,7
fl1400	1400	20	57191	57191	57191	0,38	0%	8	0,4	0%	10,4
fl1400	1400	50	28486	28486	28486	0,36	0%	8	0,4	0%	2,5
fl1400	1400	100	15962	15961	15962	0,82	0%	12	2,1	0%	5,0
fl1400	1400	200	8806	8793	8815	0,66	0%	20	26,8	0%	304,8
fl1400	1400	300	6109	6092	6157	0,76	0%	21	399,7	8,6%	TL
fl1400	1400	400	4648	4636	4659	0,45	0%	46	11964	7,9%	TL
fl1400	1400	500	3764	3756	3773	0,54	0,08%	35	TL	7,7%	TL
ul432	1432	5	1210126	1210126	1210126	1,57	0%	7	1,6	0%	323,6
ul432	1432	10	849759	849759	849759	3,50	0%	7	3,5	0%	71,2
ul432	1432	20	588766	588720	588767	3,91	0%	12	5,8	0%	18,1
ul432	1432	50	362072	361724	362072	4,34	0%	25	161,8	0%	128,1
ul432	1432	100	243793	243758	243850	1,89	0%	12	3,1	0%	7,3
ul432	1432	200	159887	159867	160084	0,73	0%	13	2,0	0%	1,9
ul432	1432	300	123689	123674	123876	0,61	0%	15	1,0	0%	2,2
ul432	1432	400	103979	103411	104102	1,22	0,09%	32	TL	0,5%	TL
ul432	1432	500	93200	93200	93200	0,17	0%	8	0,3	0%	0,1
vm1748	1748	5	4479421	4479421	4479421	2,23	0%	7	2,2	0%	4955,2
vm1748	1748	10	2983645	2983048	2983645	4,64	0%	14	11,0	0%	1364,0
vm1748	1748	20	1899680	1899588	1899681	4,76	0%	15	9,5	0%	308,6
vm1748	1748	50	1004331	1004325	1004339	2,25	0%	12	2,8	0%	21,4
vm1748	1748	100	636515	636418	636541	1,60	0%	15	3,2	0%	12,6
vm1748	1748	200	390350	390350	390350	0,77	0%	11	0,8	0%	1,6
vm1748	1748	300	286039	286037	286080	0,60	0%	13	1,0	0%	1,0
vm1748	1748	400	221526	221523	221545	0,48	0%	13	0,8	0%	1,0
vm1748	1748	500	176986	176977	177103	0,46	0%	14	0,7	0%	0,5
Average total time									8,4	319,5	

Table 3: Results on medium TSP instances for our method and **Zebra** on our machine. TL=36000 seconds. The average total time is calculated with the instances in which both methods solve the instances to optimality. The best computed lower bounds for fl1400(p=500) and ul432(p=400) are 3761 and 103879 respectively

INSTANCE				PHASE 1			PHASE 1 + 2			Zebra	
Name	$N = M$	p	OPT BKN	LB^1	UB^1	T^1	gap	$iter$	T^{tot}	gap	T
d2103	2103	5	1005136	1005136	1005136	6	0%	9	6	0%	4268
d2103	2103	10	687321	687264	687321	13	0%	10	21	0%	1085
d2103	2103	20	482926	482798	482926	17	0%	15	39	0%	448
d2103	2103	50	<u>302221</u>	301591	303178	31	0,05%	30	TL	0,4%	TL
d2103	2103	100	194664	194407	194994	17	0%	39	8033	0%	16022
d2103	2103	200	117753	117735	117778	4	0%	15	8	0%	5
d2103	2103	300	90471	90423	90510	4	0%	29	8	0%	29
d2103	2103	400	75324	75291	75425	2	0%	20	6	0%	6209
d2103	2103	500	64006	63952	64315	2	0%	31	12	0%	2568
pcb3038	3038	5	1777835	1777665	1777835	43	0%	14	84	0,1%	TL
pcb3038	3038	10	1211704	1211704	1211704	32	0%	8	32	0%	19526
pcb3038	3038	20	839494	839232	839499	86	0%	19	235	0,2%	7329
pcb3038	3038	50	506339	506204	506339	44	0%	13	136	0%	1134
pcb3038	3038	100	351500	351404	351648	42	0%	23	156	0%	346
pcb3038	3038	150	280128	280057	280423	28	0%	18	241	0%	148
pcb3038	3038	200	<u>237399</u>	237328	237578	19	0%	14	130	0%	130
pcb3038	3038	300	186833	186793	186906	13	0%	19	26	0%	60
pcb3038	3038	400	156276	156268	156307	6	0%	10	11	0%	22
pcb3038	3038	500	134798	134774	134866	3	0%	14	5	0%	17
fl3795	3795	5	1052627	1052627	1052627	12	0%	7	13	∞	\blacklozenge
fl3795	3795	10	520940	520940	520940	7	0%	8	7	0%	4410
fl3795	3795	20	319722	319722	319722	7	0%	10	7	0%	2671
fl3795	3795	50	150940	150940	150940	5	0%	12	5	0%	193
fl3795	3795	100	88299	88299	88299	6	0%	11	6	0%	45
fl3795	3795	150	65868	65840	65904	14	0%	52	217	0%	1825
fl3795	3795	200	53928	53913	54013	12	0%	66	2732	0%	2501
fl3795	3795	300	39586	39578	39661	7	0%	35	2772	0%	3061
fl3795	3795	400	31354	31348	31472	6	0%	36	454	0%	527
fl3795	3795	500	25976	25976	25988	6	0%	16	6	0%	2
rl5934	5934	10	<u>9792218</u>	9786688	9792218	545	0%	17	3162	∞	\blacklozenge
rl5934	5934	20	<u>6716215</u>	6713214	6716228	535	0%	30	19337	∞	\blacklozenge
rl5934	5934	50	<u>4030007</u>	4026935	4032425	464	0,03%	32	TL	0,1%	TL
rl5934	5934	200	1805530	1805029	1807763	104	0%	25	1479	0%	3816
rl5934	5934	300	1392419	1392304	1392709	89	0%	15	89	0%	235
rl5934	5934	400	1143940	1143649	1145342	575	0%	30	575	0%	1110
rl5934	5934	500	972799	972741	973712	57	0%	16	57	0%	70
rl5934	5934	600	847301	847232	847769	34	0%	19	34	0%	77
rl5934	5934	700	751131	751054	751569	23	0%	15	23	0%	88
rl5934	5934	800	675958	675884	676248	26	0%	15	26	0%	58
rl5934	5934	900	612629	612574	612879	18	0%	14	18	0%	33
rl5934	5934	1000	558167	558087	558311	85	0%	37	85	0%	731
rl5934	5934	1100	511192	511138	511453	25	0%	22	25	0%	20
rl5934	5934	1200	469747	469711	469943	16	0%	19	16	0%	11
rl5934	5934	1300	433060	433014	433300	17	0%	22	17	0%	27
rl5934	5934	1400	401370	401356	401542	14	0%	16	14	0%	6
rl5934	5934	1500	373566	373566	373566	10	0%	18	10	0%	2
Average total time									470		2022

Table 4: Results on large TSP instances for our method and Zebra on our machine. TL=36000 seconds. The average total time is calculated with the instances in which both methods solve the instances to optimality.

INSTANCE				PHASE 1			PHASE 1 + 2			Zebra	
Name	$N = M$	p	OPT/BKN	LB^1	UB^1	T^1	gap	iter	T^{tot}	gap	T
usa13509	13509	300	59340915	59334913	59346783	506	0%	14	1663	0%	18760
usa13509	13509	400	50538905	50533013	50575463	333	0%	16	2578	0%	23677
usa13509	13509	500	44469860	44463038	44499566	289	0%	20	3715	0%	25105
usa13509	13509	600	39952138	39944049	39991088	301	0%	21	16033	∞	◆
usa13509	13509	700	36469603	36463603	36512930	203	0%	22	1953	∞	◆
usa13509	13509	800	33635127	33631192	33672848	215	0%	27	1012	0%	6007
usa13509	13509	900	31275114	31269089	31299760	177	0%	18	5043	∞	◆
usa13509	13509	1000	29268216	29262339	29309009	151	0%	20	823	∞	◆
usa13509	13509	2000	18230856	18229432	18238229	38	0%	18	115	0%	584
usa13509	13509	3000	13098935	13097929	13101469	25	0%	23	46	0%	1674
usa13509	13509	4000	9905715	9905071	9910848	18	0%	16	27	0%	166
usa13509	13509	5000	7608605	7608242	7611958	16	0%	23	27	0%	86
sw24978	24978	1000	1841723	1841613	1844801	515	0%	21	4211	0%	30796
sw24978	24978	2000	1197278	1197231	1198464	174	0%	16	332	∞	◆
sw24978	24978	3000	911361	911308	911988	124	0%	13	196	0%	3614
sw24978	24978	4000	737645	737602	738045	79	0%	15	125	∞	◆
sw24978	24978	5000	617637	617593	618096	66	0%	18	101	∞	◆
sw24978	24978	6000	527336	527307	527716	60	0%	17	92	0%	5188
sw24978	24978	7000	455716	455696	456074	53	0%	16	85	0%	3973
sw24978	24978	8000	397217	397153	397540	38	0%	18	68	∞	◆
sw24978	24978	9000	347376	347322	347621	37	0%	22	100	∞	◆
sw24978	24978	10000	305998	305932	306094	27	0%	20	49	∞	◆
ch71009	71009	10000	<u>4274688</u>	4273680	4417777	5082	0,007%	32	TL	∞	◆
ch71009	71009	20000	2377760	2377409	2419539	687	0%	40	3560	∞	◆
ch71009	71009	30000	1464151	1464015	1473517	438	0%	27	814	∞	◆
ch71009	71009	40000	879336	879272	881997	221	0%	17	445	∞	◆
ch71009	71009	50000	463553	463544	463904	135	0%	24	231	0%	653
ch71009	71009	60000	167565	167558	167789	50	0%	31	102	0%	331
pla85900	85900	10000	<u>166855420</u>	166627292	187017656	2619	0,124%	30	TL	∞	◆
pla85900	85900	20000	<u>108208172</u>	107246411	121125450	1257	0,829%	20	TL	∞	◆
pla85900	85900	30000	<u>86945099</u>	86944715	877780783	371	0,0004%	70	TL	∞	◆
pla85900	85900	40000	<u>69944760</u>	69944715	69979648	143	0,0001%	60	TL	∞	◆
pla85900	85900	50000	52944715	52944715	52945981	47	0%	38	32357	∞	◆
pla85900	85900	60000	35944715	35944715	35945264	67	0%	20	510	∞	◆
pla85900	85900	70000	18977475	18977475	18977475	76	0%	13	76	0%	122
pla85900	85900	80000	4512752	4512752	4512752	13	0%	20	13	0%	97
usa115475	115475	20000	<u>5287409</u>	5286659	5385388	3736	0,002%	37	TL	∞	◆
usa115475	115475	30000	3815620	3815143	3848533	1317	0%	34	9529	∞	◆
usa115475	115475	40000	2876909	2876603	2904492	1363	0%	32	4412	∞	◆
usa115475	115475	50000	2189144	2188903	2200969	1107	0%	28	3097	∞	◆
usa115475	115475	60000	1651400	1651234	1657118	774	0%	25	1501	∞	◆
usa115475	115475	70000	1214299	1214177	1217251	597	0%	17	964	∞	◆
usa115475	115475	80000	851481	851422	852851	434	0%	24	719	∞	◆
usa115475	115475	90000	548097	548076	548560	270	0%	18	468	∞	◆
Average total time									887	7552	

Table 5: Results on huge TSP instances for our method and Zebra on our machine. TL=36000 seconds. The average total time is calculated with the instances in which both methods solve the instances to optimality

INSTANCE				PHASE 1			PHASE 1 + 2			PopStar	
Name	$N = M$	p	$\frac{OPT}{BKN}$	LB^1	UB^1	T^1	gap	iter	T^{tot}	UB^h	T
rw100	100	10	530	475	530	0,03	0%	45	10,29	530	1
rw100	100	20	277	274	277	0,02	0%	9	0,24	277	7
rw100	100	30	213	213	213	0,01	0%	9	0,01	213	0,5
rw100	100	40	187	187	187	0,01	0%	7	0,01	187	0,5
rw100	100	50	172	172	172	0,00	0%	7	0,01	172	0,4
rw250	250	10	3691	2811	3698	0,35	1,9%	92	TL	3698	10
rw250	250	25	1360	1216	1364	0,23	0%	103	20181	1364	6
rw250	250	50	713	699	713	0,17	0%	21	7,81	713	4
rw250	250	75	523	523	523	0,04	0%	7	0,06	523	3
rw250	250	100	444	444	444	0,02	0%	8	0,02	444	2
rw250	250	125	411	411	411	0,02	0%	5	0,04	411	2
rw500	500	10	16108	11012	16144	2,91	23,2%	85	TL	16144	77
rw500	500	25	5683	4403	5716	1,71	17,2%	72	TL	5716	47
rw500	500	50	2627	2321	2627	1,03	6,6%	52	TL	2635	28
rw500	500	75	1757	1672	1757	0,64	1,3%	27	TL	1757	21
rw500	500	100	1379	1353	1382	0,35	0%	46	2302	1382	20
rw500	500	150	1024	1024	1024	0,07	0%	8	0,09	1024	15
rw500	500	250	833	833	833	0,04	0%	9	0,05	833	12
rw1000	1000	10	68136	44697	68136	23,71	38,1%	63	TL	68136	256
rw1000	1000	25	24964	17387	25042	12,05	34,1%	53	TL	25042	294
rw1000	1000	50	11334	8760	11328	9,54	23,7%	59	TL	11360	169
rw1000	1000	75	7207	5998	7223	7,79	16,6%	63	TL	7223	160
rw1000	1000	100	5234	4631	5233	5,93	9,9%	44	TL	5259	110
rw1000	1000	200	2710	2664	2710	2,12	0,5%	25	TL	2710	100
rw1000	1000	300	2018	2017	2018	0,28	0%	13	0,41	2018	72
rw1000	1000	400	1734	1734	1734	0,12	0%	9	0,12	1734	74
rw1000	1000	500	1614	1614	1614	0,11	0%	8	0,17	1614	56

Table 6: Results on RW instances for our exact method and PopStar heuristic in our machine. TL=36000 seconds.

INSTANCE				PHASE 1			PHASE 1 + 2			AvellaB&C	
Name	N=M	p	$\frac{OPT}{BKN}$	LB^1	UB^1	T^1	gap	iter	T^{tot}	gap	T
BD3773	3773	5	726954998,4	715785543,5	748669824,0	5,83	0%	10104	39	0%	1540
BD3773	3773	6	685812258,0	673317265,9	720632505,6	9,92	0%	12313	131	0%	41551
BD3773	3773	7	651930471,0	636565701,5	727428978,0	10,98	0%	16012	562	0%	216851
BD3773	3773	8	620886605,4	606599816,1	1157543276,4	19,78	0%	19245	1018	1,7%	329053
BD3773	3773	9	595955799,0	581022150,3	649313415,0	18,29	0%	16956	1462	2,6%	TL2
BD3773	3773	10	574634206,8	559096162,3	633383307,0	23,29	0%	19429	3164	2,8%	TL2
BD3773	3773	12	536700087,0	522614063,7	605415767,4	27,33	0%	18635	9610	3,1%	TL2
BD3773	3773	13	521375065,2	507136693,1	581851884,6	29,04	0%	20439	12848	3,2%	TL2
BD3773	3773	14	507510543,6	493051932,7	550267457,4	35,42	0%	20883	33169	3,1%	TL2

Table 7: Results on ODM instances for our method on our machine and the results of AvellaB&C reported in Avella et al. (2007) TL2=360000 seconds.

5. Conclusions

The p -median problem is a well-studied operations research problem in which we have to choose p sites among M to allocate N clients in order to minimize the sum of their allocation distances. This problem has various applications and several heuristics methods have been proposed to solve it. However, its exact resolution remains a challenge for large instances. The most effective approach in the literature is able to solve a few instances with 85900 clients and sites.

We performed a Benders decomposition of the most efficient formulation of the p -median problem. The efficiency of our decomposition comes from a polynomial algorithm for the resolution of the sub-problems in conjunction with several implementation improvements in a two-phase resolution. In the first phase, the integrity constraints are relaxed and in the second phase, the problem is solved in an efficient *branch-and-Benders-cut* approach.

Our approach outperforms other state-of-the-art methods. We solve instances having up to 115475 clients and sites from the OR and TSP libraries. We also tested our decomposition on other p -median instances: RW instances which do not satisfy triangle inequalities and ODM instances in which there are allocation prohibitions between certain customers and sites. For the RW instances, we were able to solve instances of up to 1000 clients with a large p value. For ODM instances with 3773 clients, we solve all instances within a 10-hours time limit.

One of the perspectives of this research is to exploit these results on other families of location problems. It is also expected to use other branching strategies that allow a greater efficiency during the development of the *branch-and-Benders-cut* algorithm. In this sense, an implementation in which the distance matrix is not stored in memory and the corresponding distances are calculated only when needed could allow better scalability of our method.

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