

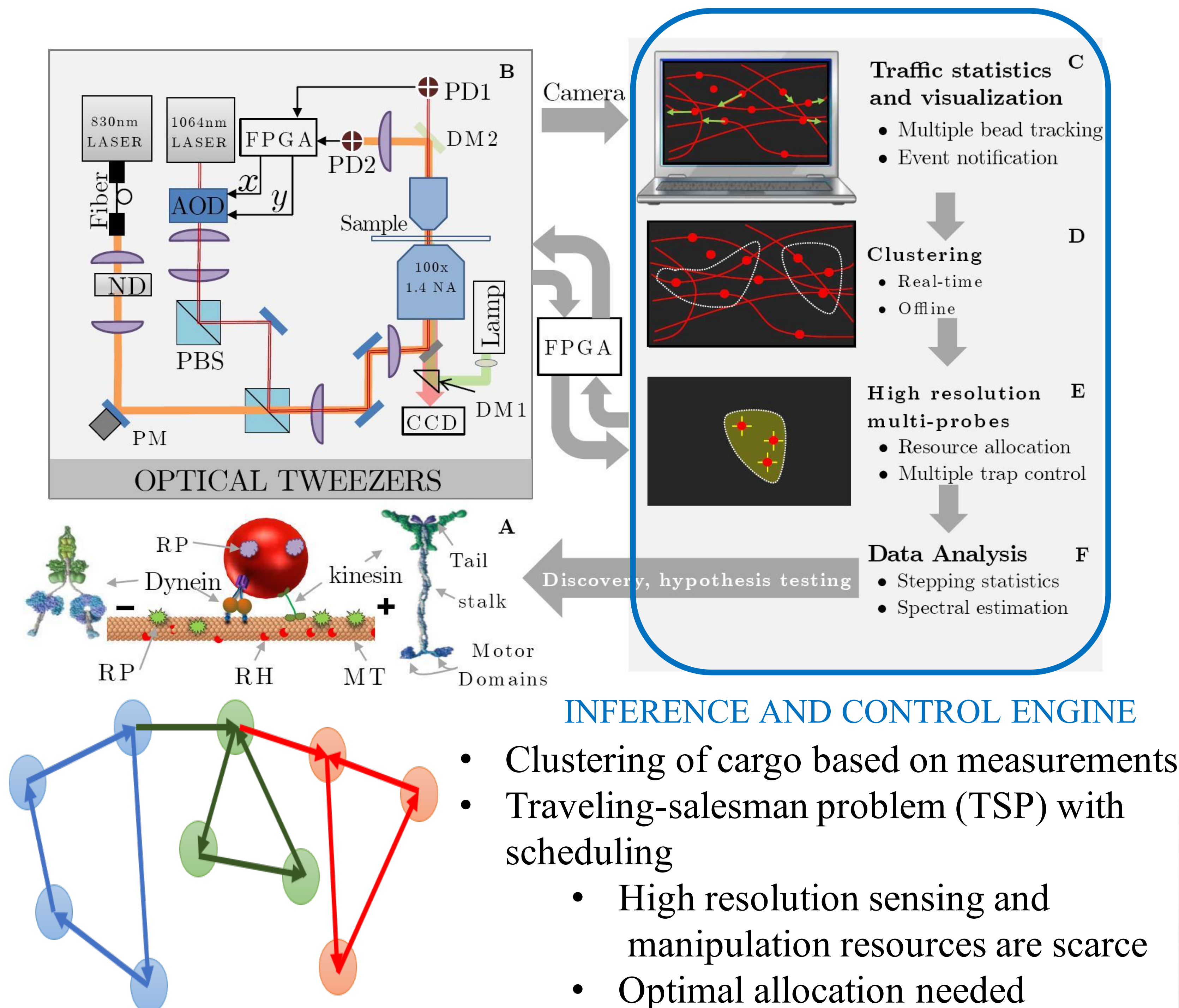


Traveling-Salesman And Related Scheduling Problems

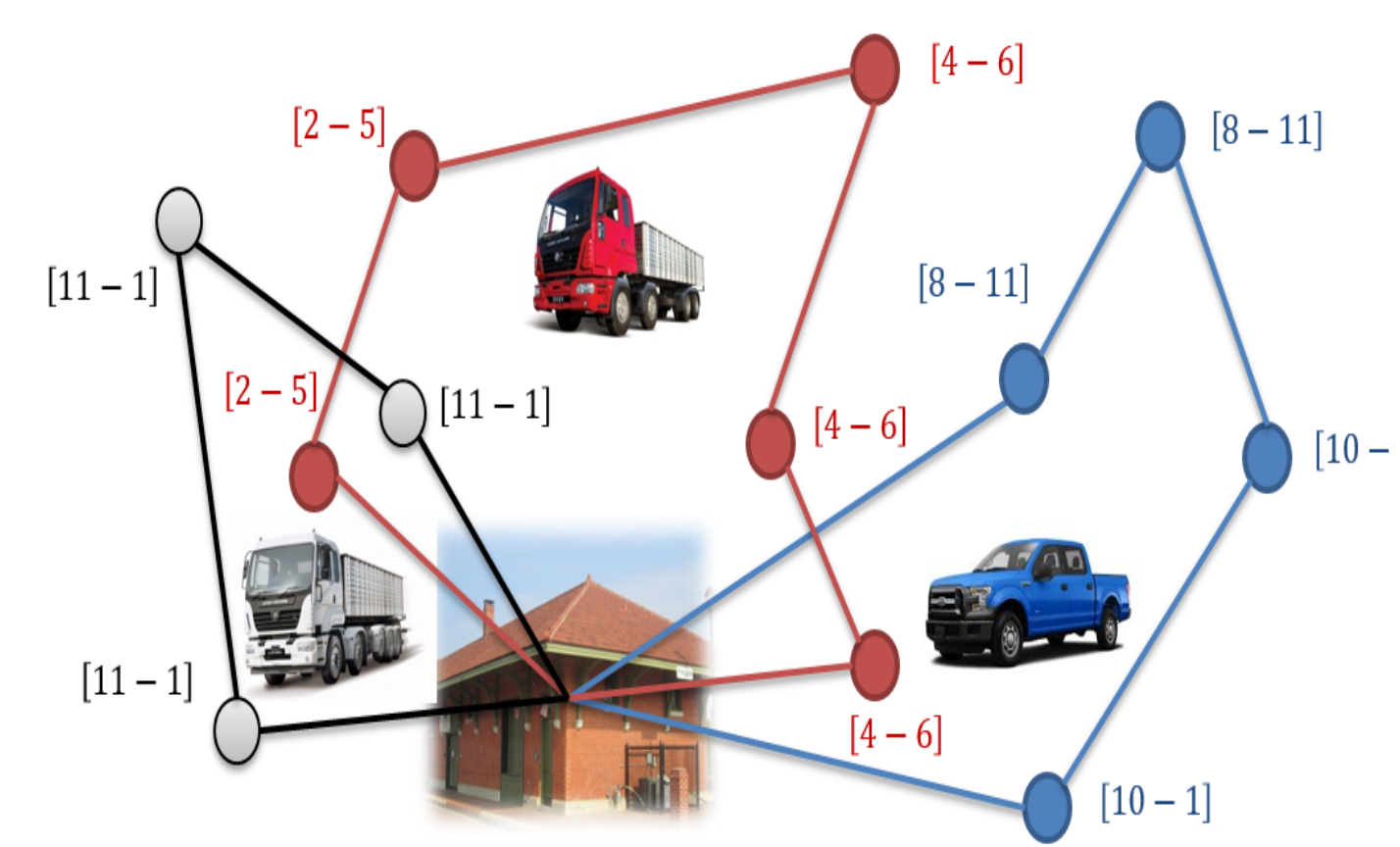


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Overview



TSP with Scheduling



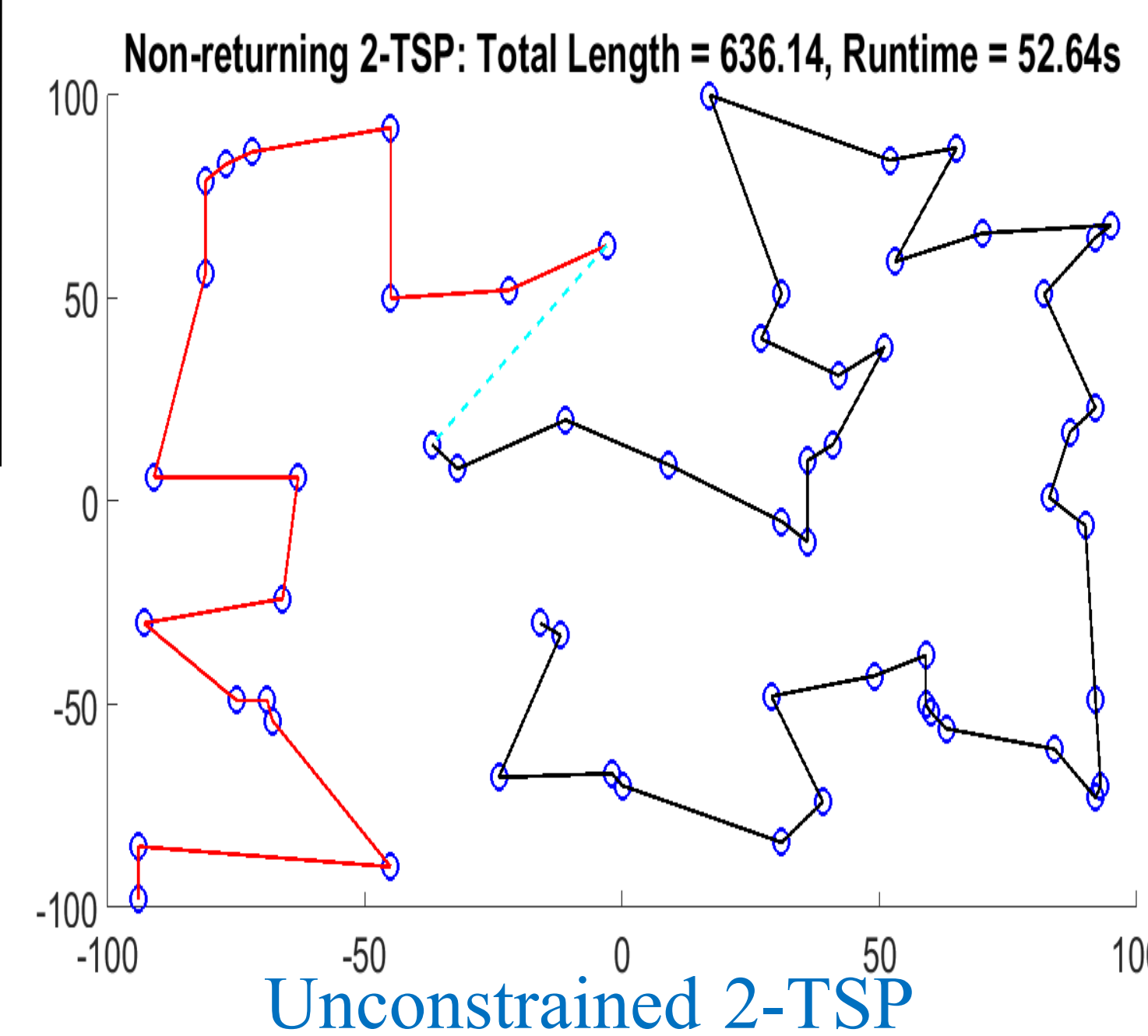
- Each customer is equipped with a service time-window $[t_i^s - t_i^f]$
- $d(x_i, y_j)$ in DA is as

$$d(x_i, y_j) = \left\| \begin{matrix} x_i^{(1)} - y_j^{(1)} \\ x_i^{(2)} - y_j^{(2)} \\ \lambda(0.5(t_i^s + t_i^f) - y_j^3) \end{matrix} \right\|^2$$

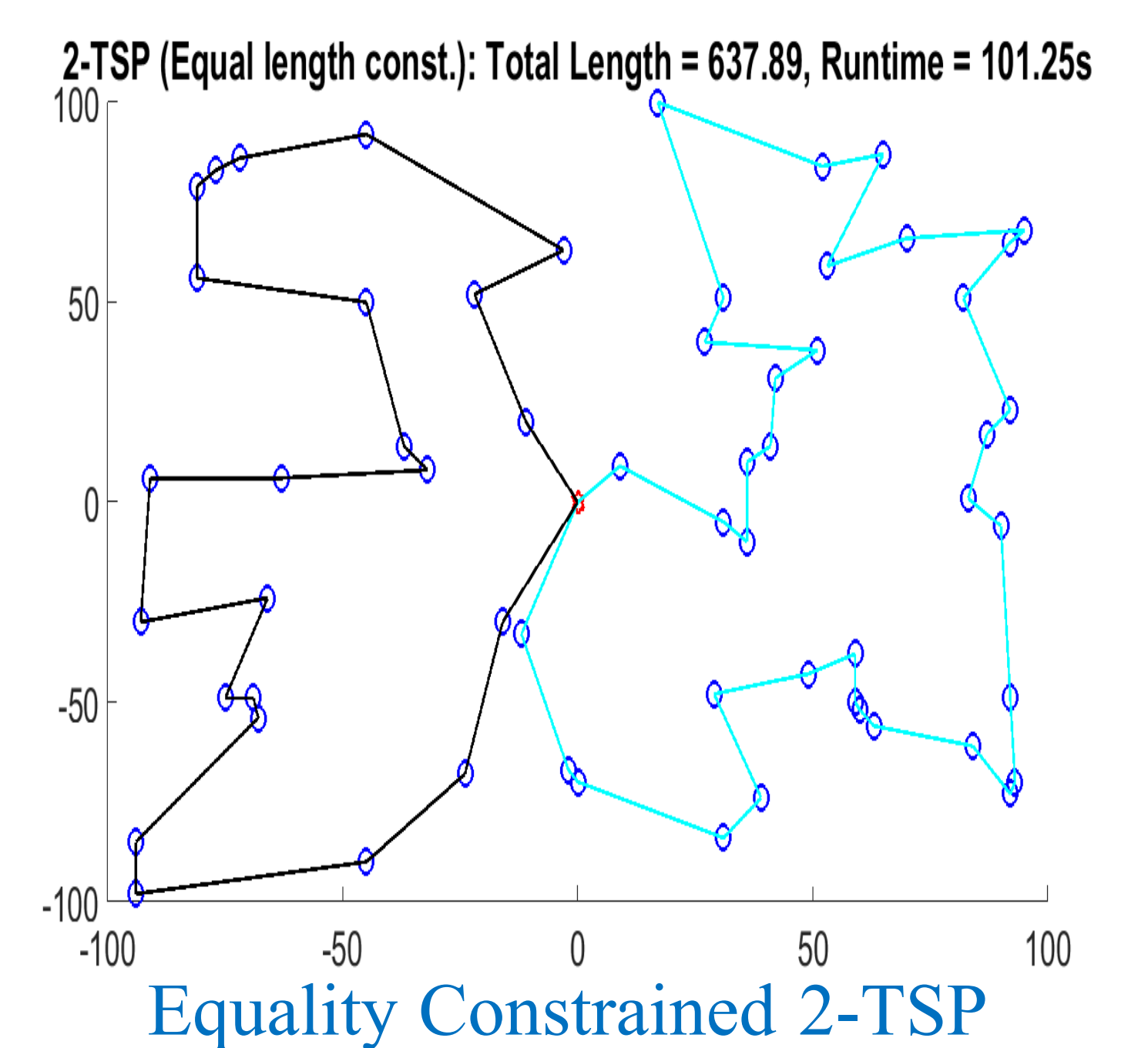
Implementation on Real and Benchmark Datasets

Results and Comparisons

- Flexibility* to include multiple type constraints, such as, capacity constraints, same/different starting or end-point constraints, close-enough type constraints
- Simultaneous* resource allocation and route-optimization (RARO)
- Extremely fast* approach: Generates high quality solutions (within 10% of the best-known) for a 1000 cities Gehring & Homberger benchmark data within < 25 min. (as opposed to few hours to even a day for other approaches)



Constraint met without significant increase in tour length; simultaneous optimization & constraint satisfaction

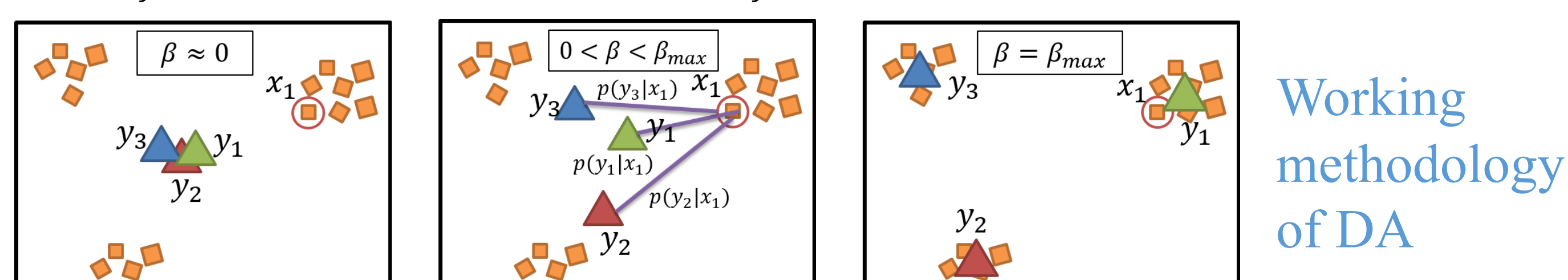


Deterministic Annealing (DA) algorithm

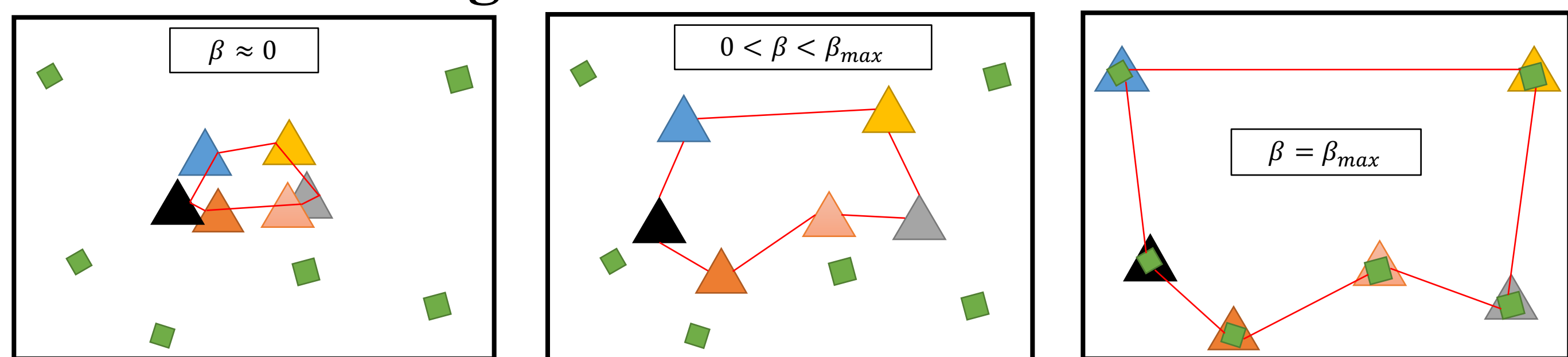
- Given N sites located at $\{x_i: 1 \leq i \leq N\}$, find K facility locations $\{y_j: 1 \leq j \leq K\}$ such that distance of a site i to its nearest facility j is minimized
- DA addresses optimal resource allocation as

$$\min_{\{y_j, p_{ji}\}} D - \frac{1}{\beta} H = \min_{\{y_j\}} -\frac{1}{\beta} \sum_{i=1}^N p_i \log \left(\sum_{j=1}^K e^{-\beta d(x_i, y_j)} \right), \text{ where,}$$

$$D = \sum_{i=1}^N \sum_{j=1}^K p_i p_{ji} d(x_i, y_j); H = -\sum_{i=1}^N \sum_{j=1}^K p_i p_{ji} \log p_{ji}; p_{ji} = \frac{e^{-\beta d(x_i, y_j)}}{\sum_k e^{-\beta d(x_i, y_k)}; p_i = \frac{1}{N}$$

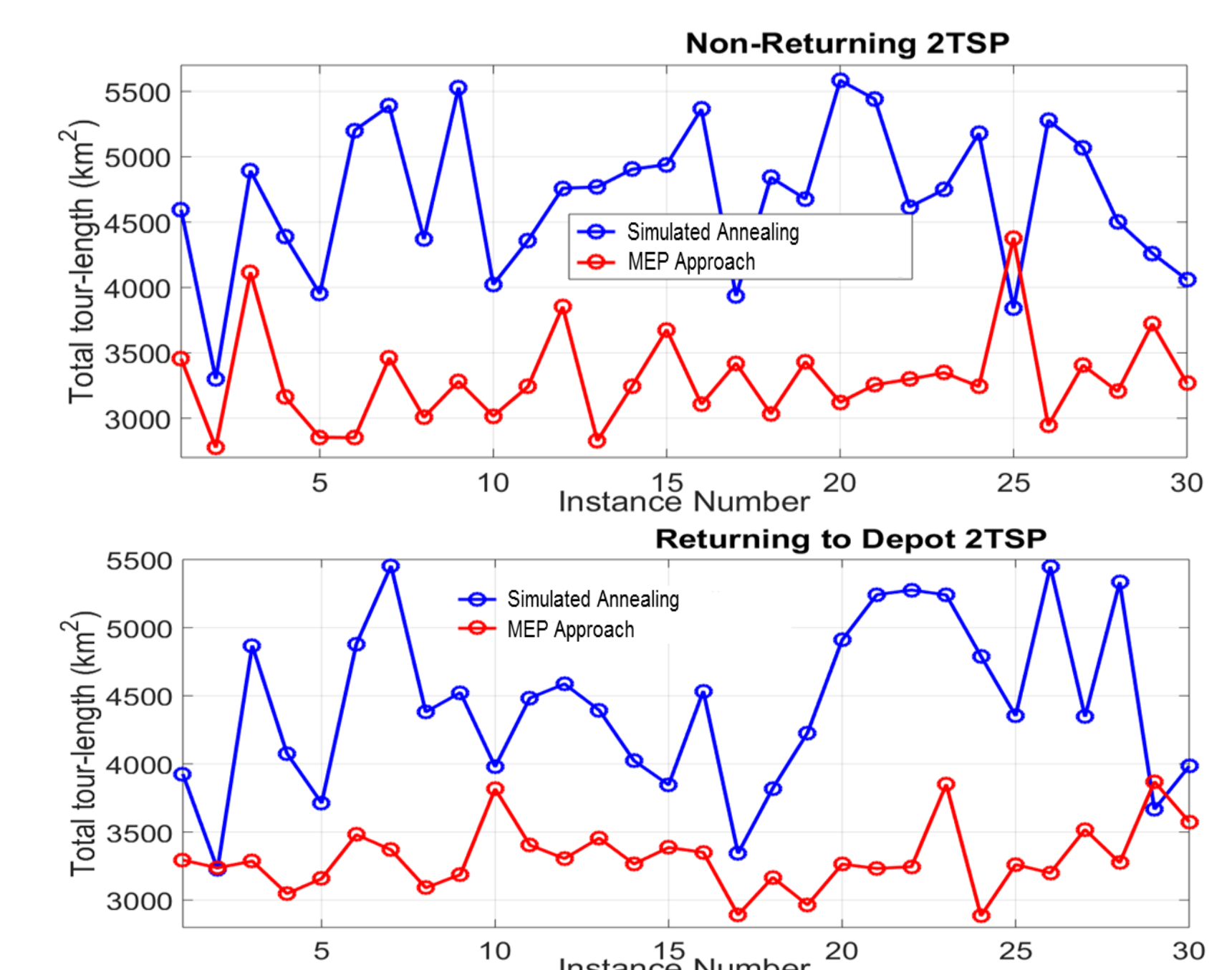
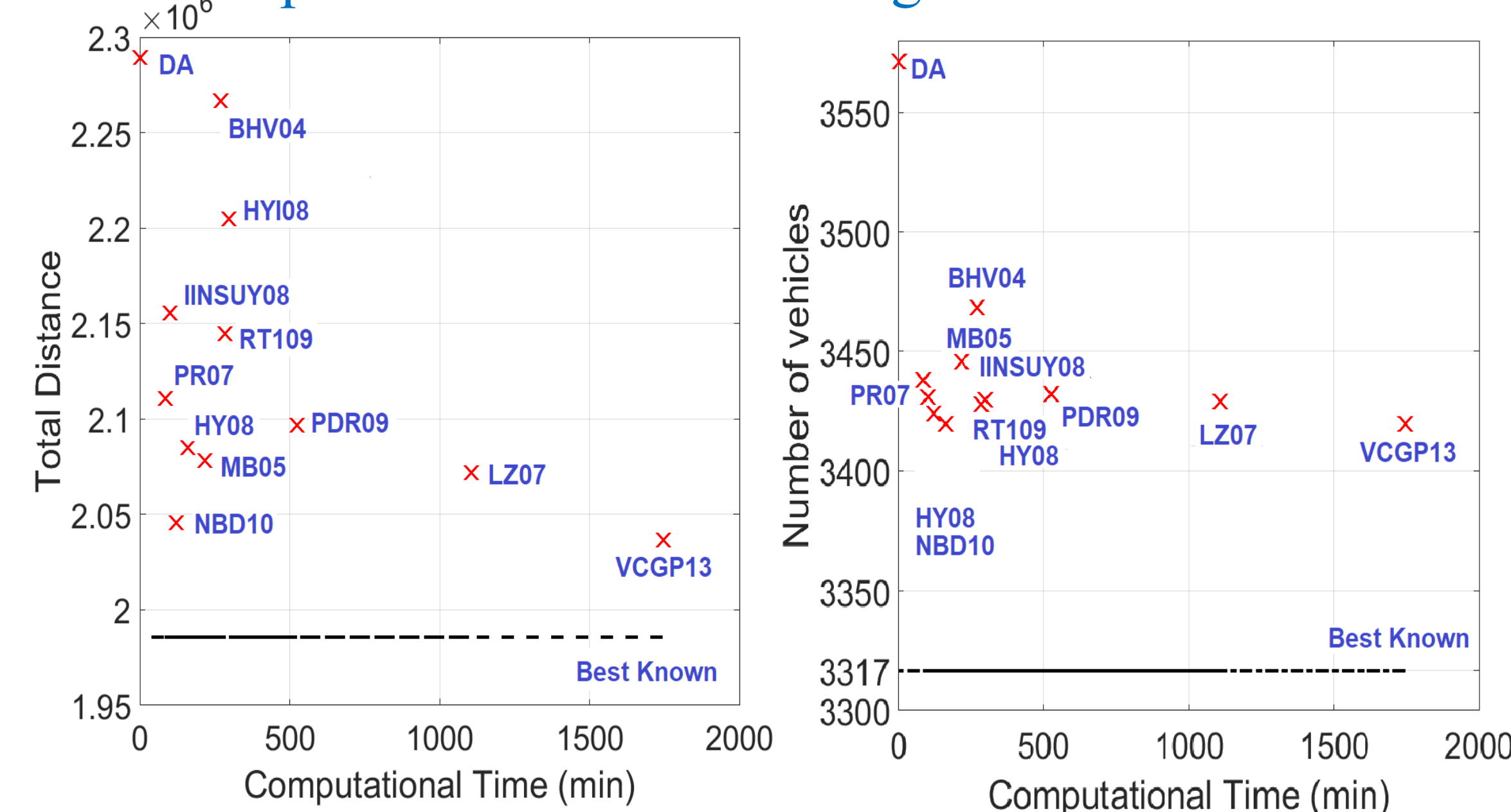


Traveling-Salesman Problem and DA

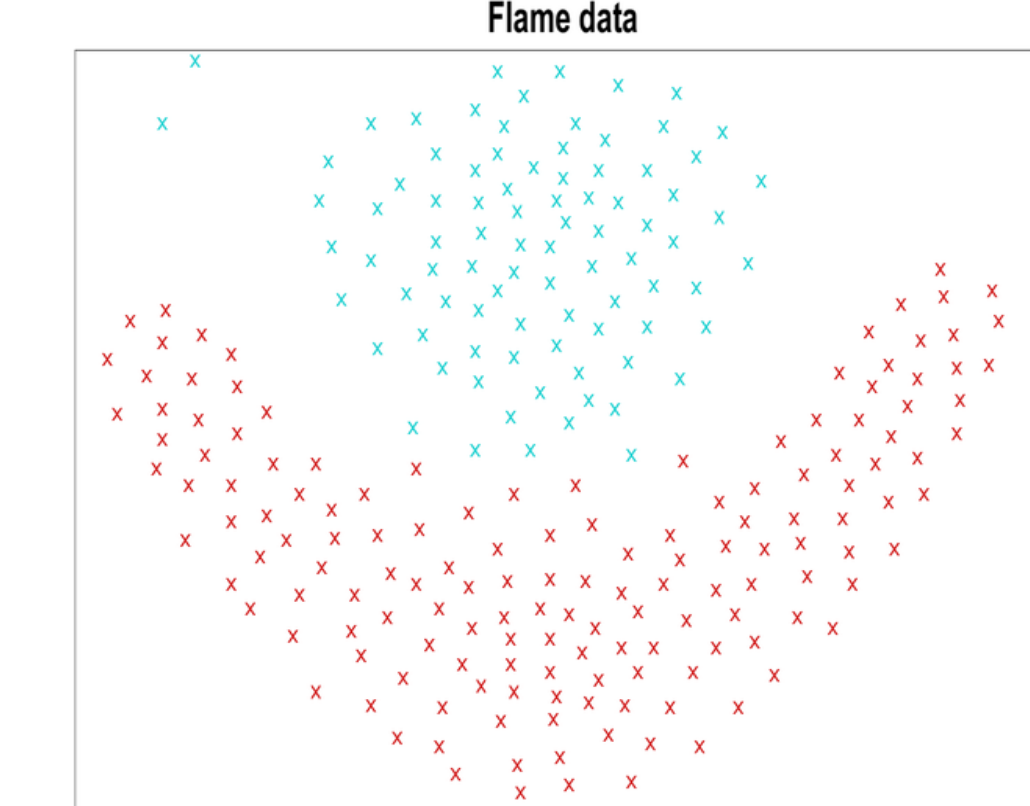
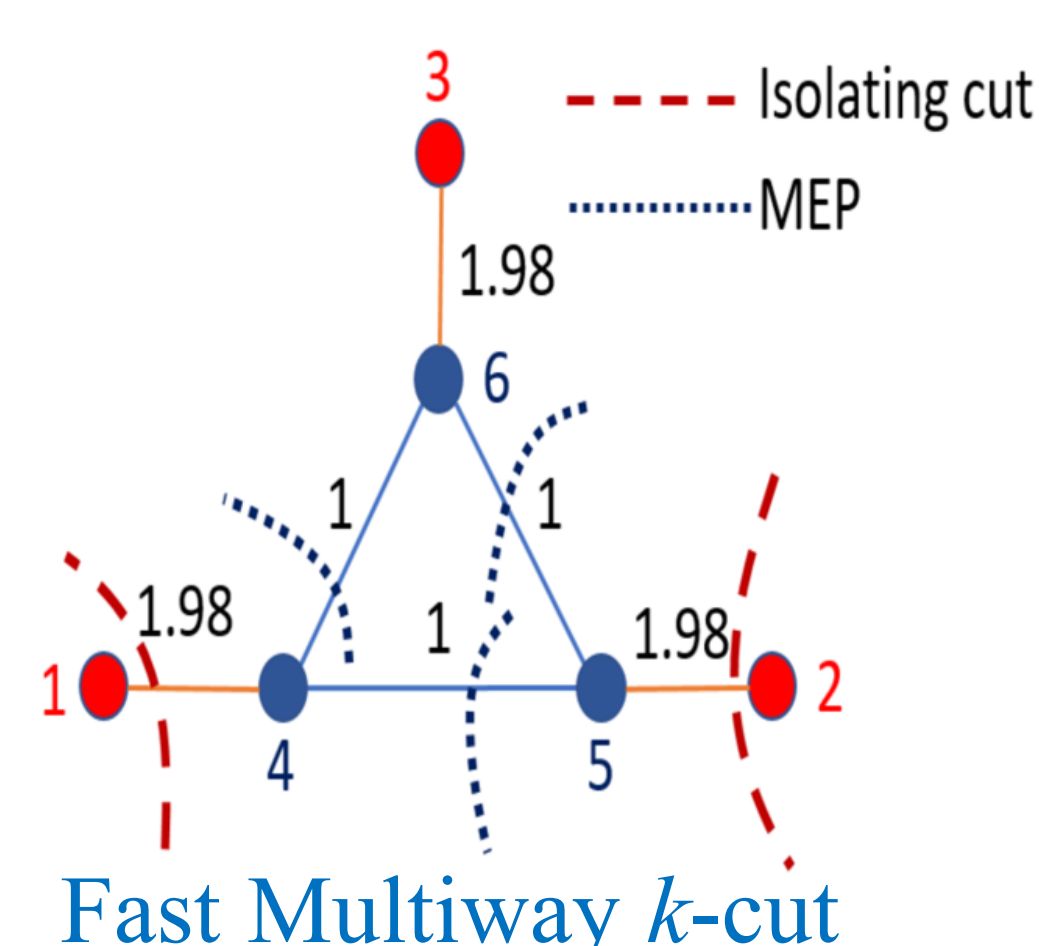


$$\min_{\{y_j\}} -\frac{1}{\beta} \sum_{i=1}^N \log \left(\sum_{j=1}^N e^{-\beta d(x_i, y_j)} \right) + \left(\sum_{j=1}^N d(y_j, y_{j+1}) \right)$$

Capacitated Vehicle Routing with Time Windows



Other notable extensions



$$\min_{x \in \mathbb{R}^N, z \in \{0,1\}^M} a^T x + b^T z$$

$$\text{s. t., } Ax + Bz \leq c$$

$$x_i \geq 0 \forall i \in \{1, \dots, N\}$$

Mixed-Integer Programs