



Škoda Auto University

# Operational Research II

Lectures

Jan Fábry

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# Literature

## Basic

- FÁBRY, J. Operational Research II for full-time and distance form of studies. Mladá Boleslav: ŠAU, 2025. 253 pp. (Draft).
- FÁBRY, J. Operational Research I for full-time and distance form of studies. Mladá Boleslav: ŠAU, 2022. 150 pp. ISBN 978-80-7654-048-4.

## Recommended

- EISELT, H. and SANDBLOM, C. *Operations Research.: A Model-Based Approach*. 1st edition, Heidelberg: Springer, 2010. 446 pp. ISBN 978-3-642-10325-4.
- HILLIER, F. S. and LIEBERMAN, G. J. *Introduction to Operations Research*. 11th edition, McGraw-Hill, 2021. 964 pp. ISBN 9781260575873.
- BOUCHERIE, R. J., BRAAKSMA, A. and TIJMS, H. *Operations Research: Introduction to Models and Methods*. World Scientific, 2022. 499 pp. ISBN 9789811239342.
- RARDIN, R. L. *Optimization in Operations Research*. 2nd edition, Pearson, 2018. 1144 pp. ISBN 978-93-530-6636-9.
- Fábry, J. *Management Science*. University of Economics Prague, 2003. ISBN 80-245-0586–X (Available at <https://janfabry.cz/Management-Science.pdf>).

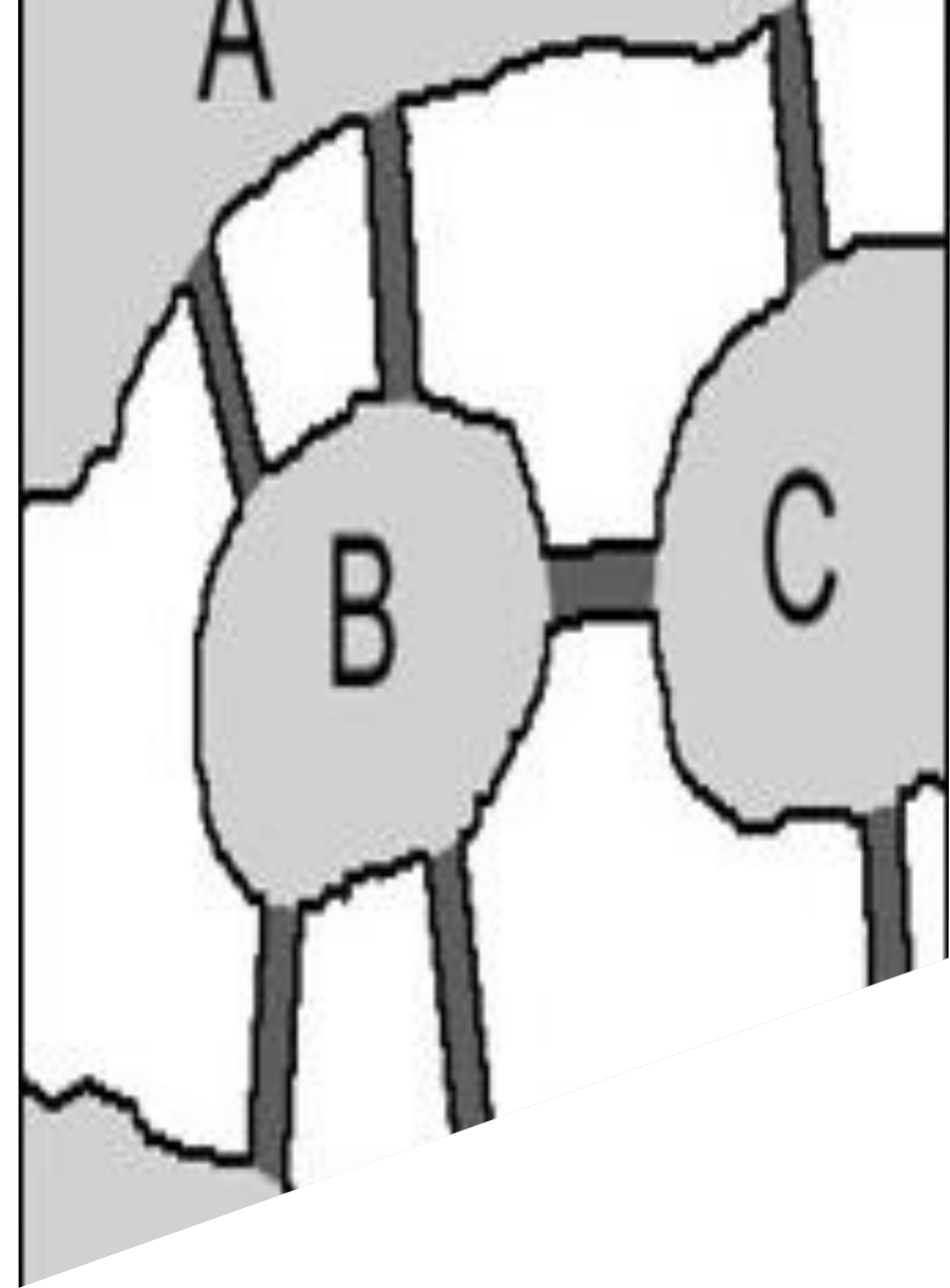


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# 1 Introduction to Operational Research



# Introduction to Operational Research

## Alternative Names and Related Fields

- Operational / Operations Research (OR)
- Management Science (MS)
- Operations Analysis
- Quantitative Analysis
- Quantitative Methods
- Systems Analysis
- Decision Analysis
- Decision Science
- Computer Science



# Introduction to Operational Research

## Definition

1. OR is the application of **scientific methods, techniques and tools** to problems involving the operations of systems so as to provide those in control of the operations with **optimum solutions** to the problems.
2. MS/OR is the application of the **scientific method** to the study of the **operations of large, complex organizations or activities**.
3. MS/OR is the application of the **scientific method** to the analysis and solution of **managerial decision problems**.

### ▪ **Summary**

- Application of **SCIENTIFIC METHOD**.
- Study of **LARGE & COMPLEX SYSTEMS**.
- Analysis of **MANAGERIAL PROBLEMS**.
- Finding **OPTIMAL SOLUTION**.
- Use of **MATHEMATICAL MODELS**.
- Use of **COMPUTERS & SPECIAL SOFTWARE**.

# Introduction to Operational Research

## Software

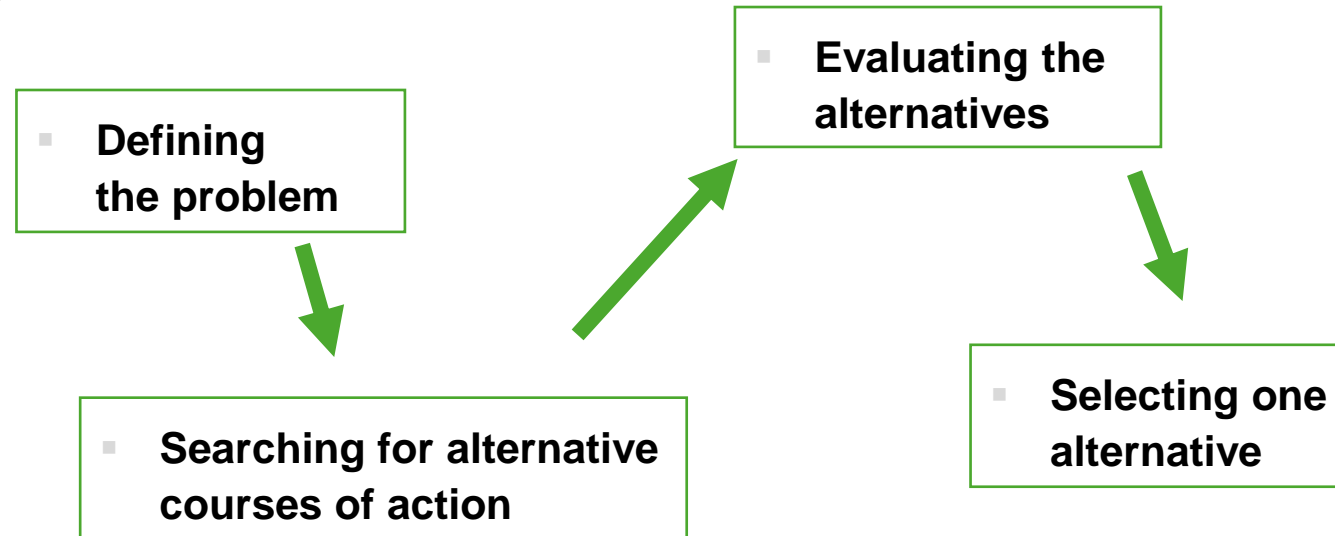
- MPL for Windows
- AMPL
- Lingo (LINDO)
- XPRESS (FICO)
- CPLEX (IBM ILOG)
- AIMMS
- Gurobi
- NEOS
- MS Excel (FRONTLINE SOLVERS)
- SIMPROCESS
- SIMUL 8
- Matlab



# Introduction to Operational Research

## Decision making

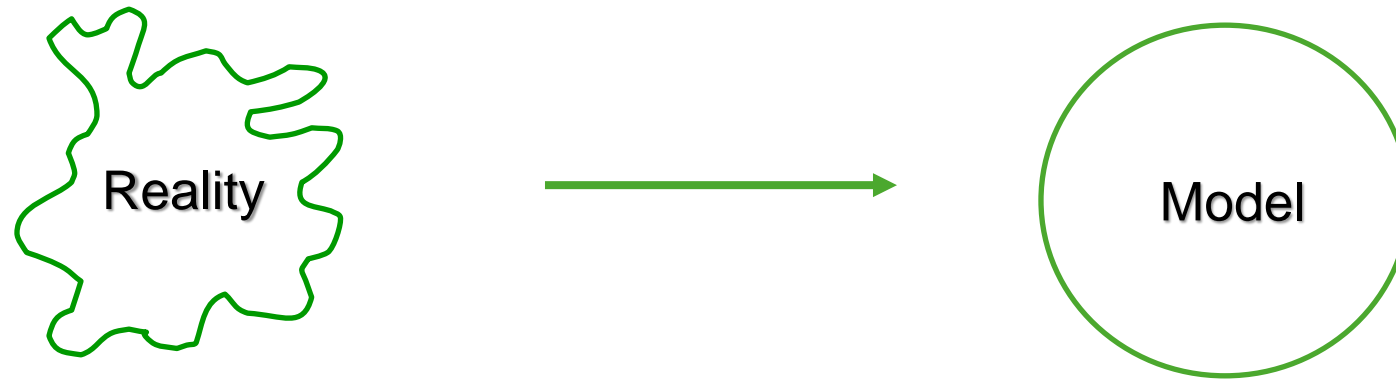
- Two or more alternatives.
- Conclusion = Decision.
- Systematic process.





# Introduction to Operational Research

## Modeling



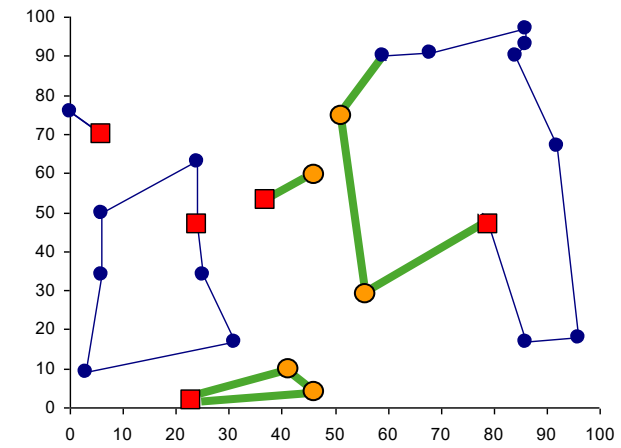
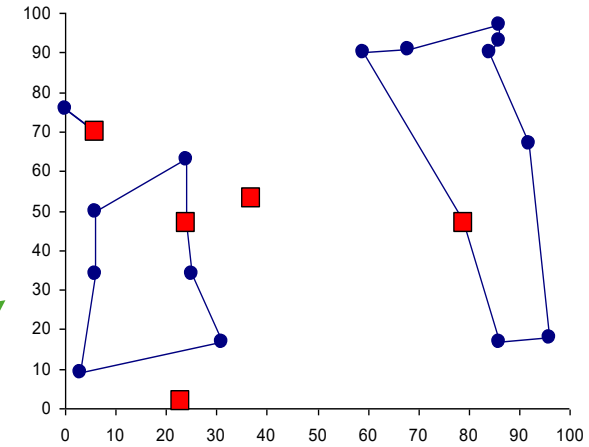
- Finding a proper balance between the level of **simplification of the model** and the good **representation of reality**.

# Introduction to Operational Research



## Models

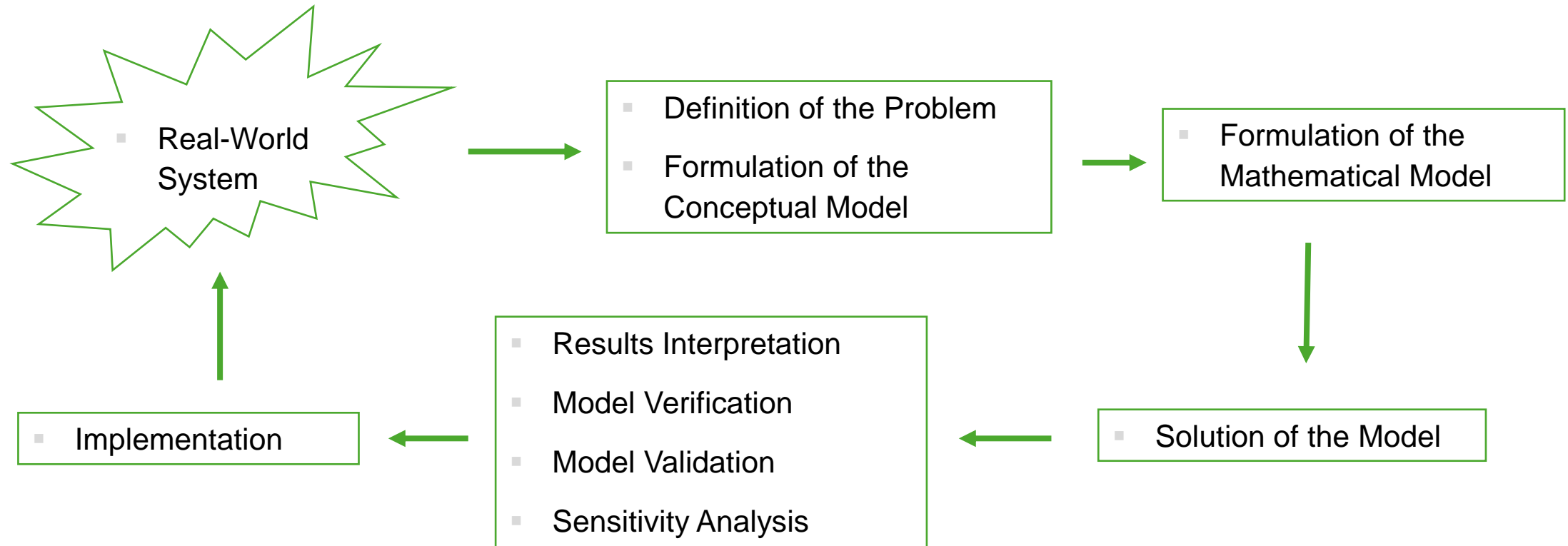
- **Deterministic** – all parameters are known with certainty.
- **Probabilistic (stochastic)** – some parameters are values of random variables.
- **Static** – all data is known in advance (before solution process).
- **Dynamic** – data can be changed after solution is obtained.





# Introduction to Operational Research

## Modeling Process (Analytical Approach)



# Introduction to Operational Research

## Linear Programming

- **Conceptual model**
  - Processes.
  - Restrictions.
  - Objective.
- **Mathematical model**
  - **Decision Variables** – continuous, integral, binary.
  - **Constraints** – equations, inequalities.
  - **Objective function** – max, min.
- **Solution**
  - **Feasible** – satisfies all constraints.
  - **Optimal** – best feasible solution in terms of the objective.
  - **Infeasible** – does not satisfy any constraint.

# Introduction to Operational Research

## Linear Programming

- **Solution**
  - Results **Interpretation** – explanation of values to the others (e.g. client).
  - Model **Verification** – comparison of the mathematical model with the conceptual model.
  - Model **Validation** – comparison of results with the real expectations.
  - **Sensitivity Analysis** – examination of the impact of changes in inputs on outputs.
- **Implementation**
  - **Use** of results in **real** system.
- **Special situations of LP problems**
  - **Unique** optimal solution.
  - **Multiple** optimal solution.
  - **No optimal** solution.
  - **No feasible** solution.
  -

# Introduction to Operational Research

## Linear Programming

- **Notation**

**R** set of real numbers

**R**<sub>+</sub> set of non-negative real numbers

**Z** sets of integers

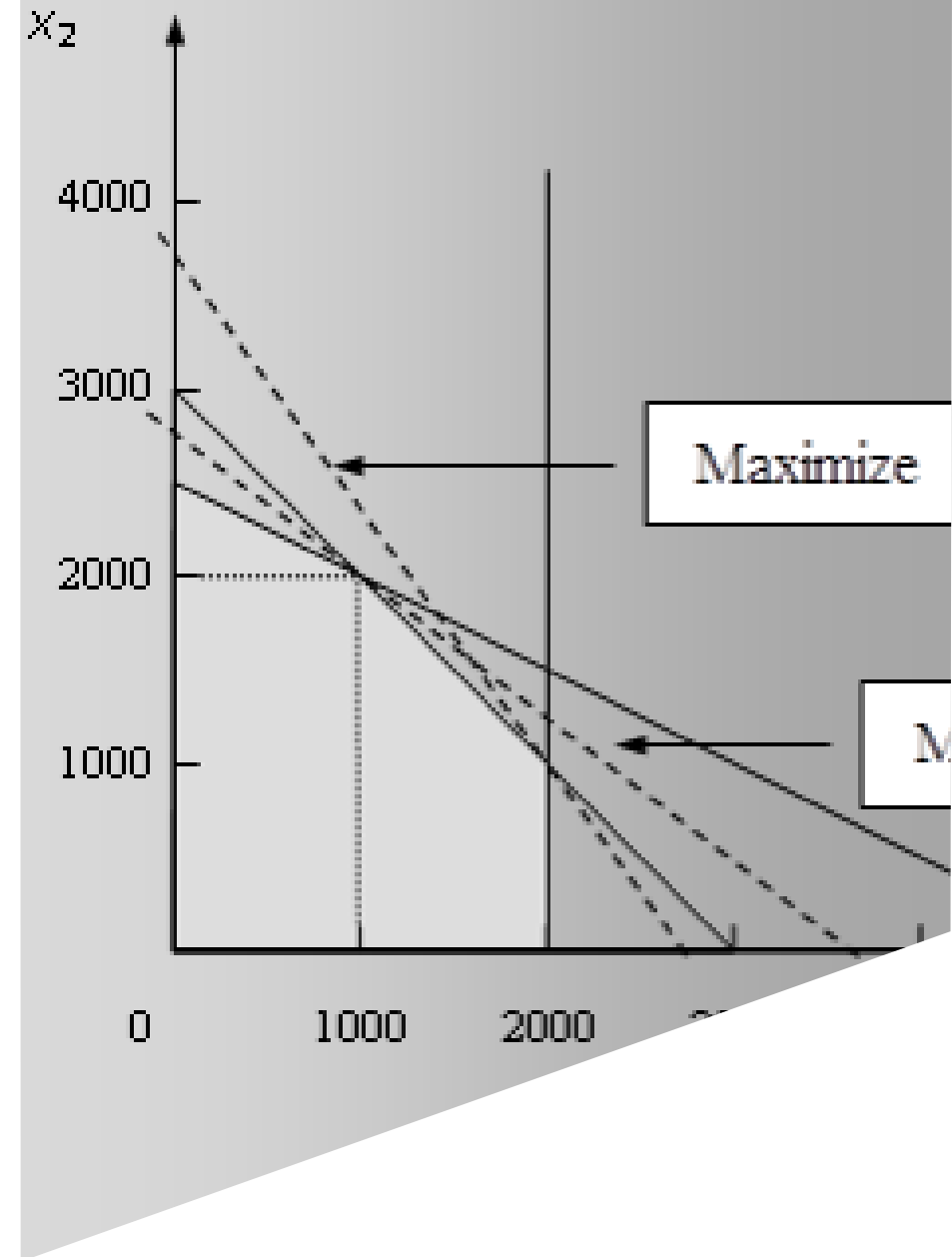
**Z**<sub>+</sub> sets of non-negative integers

**B** sets of binary values  $\{0,1\}$



## 2

# Production Planning Problems





# Production Planning Problems

## Capacity Production Planning Problem

### ▪ Example

- The joinery manufactures **tables** and **chairs**. The production process includes **machining**, **grinding** and **assembly**.
- The table components are machined in **5 hours**, ground in **4 hours** and assembled in **3 hours**.
- The chair components are machined in **2 hours**, ground in **3 hours** and assembled in **4 hours**.
- There are **270 hours** available for **machining**, **250 hours** for **grinding** and **200 hours** for **assembly**.
- The profit per **table** sold is **€100** and per **chair** sold is **€60**.
- The aim is to design the production so that the **total profit** from the furniture sold is **as high as possible** (we assume that all the production is sold).
  
- How does the solution change if we have to produce **4 chairs** for **each table** produced?





# Production Planning Problems

## Capacity Production Planning Problem – mathematical model formulation

- Decision variables

$x_1$  = number of tables produced,

$x_2$  = number of chairs produced.

- Mathematical model

$$z = 100x_1 + 60x_2 \rightarrow \max,$$

$$5x_1 + 2x_2 \leq 270 \quad (\text{machining}),$$

$$4x_1 + 3x_2 \leq 250 \quad (\text{grinding}),$$

$$3x_1 + 4x_2 \leq 200 \quad (\text{assembly}),$$

$$\left. \begin{array}{l} x_1, x_2 \geq 0 \\ x_1, x_2 - \text{integers} \end{array} \right\} \text{or } x_1, x_2 \in \mathbb{Z}_+.$$

Slack/surplus variables



Equivalent set of equations

$$5x_1 + 2x_2 + x_3 = 270$$

$$4x_1 + 3x_2 + x_4 = 250$$

$$3x_1 + 4x_2 + x_5 = 200$$

$\leq$

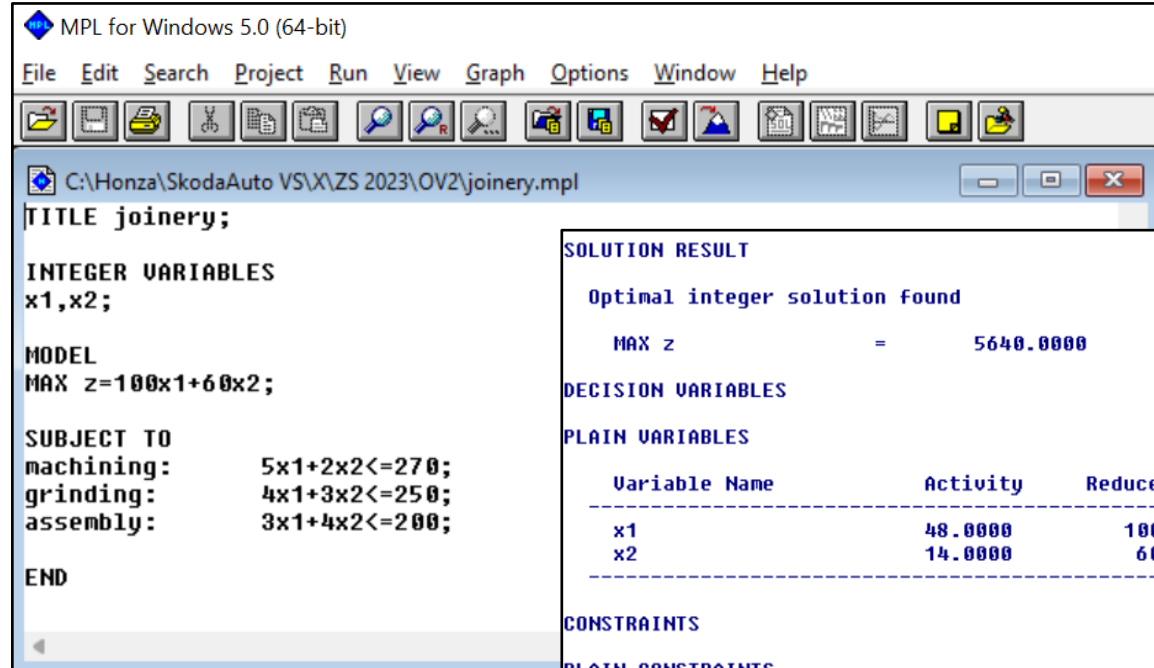
$\geq$

+ slack variable  
- surplus variable

# Production Planning Problems

## Capacity Production Planning Problem – solution

- **Optimal solution**
  - Decision variables
    - $x_1 = 48$
    - $x_2 = 14$
  - Objective value
    - $z_0 = 5640$
  - Slack/surplus variables
    - $x_3 = 2$
    - $x_4 = 16$
    - $x_5 = 0$



The screenshot shows the MPL for Windows 5.0 (64-bit) interface. The main window displays the model definition for 'joinery.mpl'. The model includes integer variables x1 and x2, a maximization objective function z = 100x1 + 60x2, and three constraints: machining (5x1 + 2x2 ≤ 270), grinding (4x1 + 3x2 ≤ 250), and assembly (3x1 + 4x2 ≤ 200). A solution result window is overlaid on the bottom right, showing the optimal integer solution found with a maximum objective value of 5640.0000. The decision variables are x1 = 48.0000 and x2 = 14.0000. The constraints are listed with their respective slack and shadow prices.

```

TITLE joinery;
INTEGER VARIABLES
x1,x2;
MODEL
MAX z=100x1+60x2;
SUBJECT TO
machining:      5x1+2x2<=270;
grinding:       4x1+3x2<=250;
assembly:       3x1+4x2<=200;
END
  
```

**SOLUTION RESULT**

Optimal integer solution found

MAX z = 5640.0000

**DECISION VARIABLES**

**PLAIN VARIABLES**

| Variable Name | Activity | Reduced Cost |
|---------------|----------|--------------|
| x1            | 48.0000  | 100.0000     |
| x2            | 14.0000  | 60.0000      |

**CONSTRAINTS**

**PLAIN CONSTRAINTS**

| Constraint Name | Slack   | Shadow Price |
|-----------------|---------|--------------|
| machining       | 2.0000  | 0.0000       |
| grinding        | 16.0000 | 0.0000       |
| assembly        | 0.0000  | 0.0000       |

END



# Production Planning Problems

## Capacity Production Planning Problem – model, solution

- Mathematical model

- Additional limitation: How does the solution change if we have to produce 4 chairs for each table produced?

$$4x_1 = x_2 \quad (\text{sets})$$

- Optimal solution

- Decision variables

$$x_1 = 10$$

$$x_2 = 40$$

- Objective value

$$z_0 = 3400$$

- Slack/surplus variables

$$x_3 = 140$$

$$x_4 = 90$$

$$x_5 = 10$$

```
TITLE joinerySets;

INTEGER VARIABLES
x1,x2;

MODEL
MAX z=100x1+60x2;

SUBJECT TO
machining: 5x1+2x2<=270;
grinding: 4x1+3x2<=250;
assembly: 3x1+4x2<=200;
productsets: 4x1-x2=0;

END
```

```
SOLUTION RESULT

Optimal integer solution found

MAX z          =      3400.0000

DECISION VARIABLES

PLAIN VARIABLES

Variable Name      Activity      Reduced Cost
-----
x1                  10.0000      100.0000
x2                  40.0000      60.0000
-----

CONSTRAINTS\

PLAIN CONSTRAINTS

Constraint Name      Slack      Shadow Price
-----
machining            140.0000      0.0000
grinding              90.0000      0.0000
assembly             10.0000      0.0000
productsets          0.0000      0.0000
-----

END
```



# Production Planning Problems

## Production Planning Problem with Semi-Finished Products

### ▪ Example

- Firm produces products  $P_1$ ,  $P_2$  and  $P_3$ .
- To produce 1 unit of product  $P_1$  the firm uses 3 kg of material.
- To produce 1 unit of product  $P_2$  the firm uses 2 kg of material and 1 unit of product  $P_1$ .
- To produce 1 unit of product  $P_3$  the firm uses 2 kg of material, 2 units of product  $P_1$  and 1 unit of product  $P_2$ .
- There are 1000 kg of material available.
- Products  $P_1$  and  $P_2$  that are used as semi-finished products can also be sold themselves.
- Prices of goods  $P_1$ ,  $P_2$  and  $P_3$  are 5, 10 and 30 €. The objective is to maximize total revenue from products sold.

# Production Planning Problems

## Production Planning Problem with Semi-Finished Products

- Assembly table

| Entry          | $P_1$ | $P_2$ | $P_3$ |
|----------------|-------|-------|-------|
| Material (kg)  | 3     | 2     | 2     |
| $P_1$ (unit)   | -     | 1     | 2     |
| $P_2$ (unit)   | -     | -     | 1     |
| Price (€/unit) | 5     | 10    | 30    |



# Production Planning Problems

## Production Planning Problem with Semi-Finished Products – mathematical model formulation

- Decision variables

$x_i$  = number of products produced  $P_i$  ( $i = 1, 2, 3$ )

- Mathematical model

$z = 5x_1 + 5x_2 + 10x_3 \rightarrow \max$  (total revenue),

$3x_1 + 2x_2 + 2x_3 \leq 1000$  (raw material consumption),

$x_1 \geq x_2 + 2x_3$  (product  $P_1$  consumption),

$x_2 \geq x_3$  (product  $P_2$  consumption),

$x_i \in \mathbf{Z}_+$   $i = 1, 2, 3.$

```
TITLE SemiFinished;
INTEGER VARIABLES
x1,x2,x3;
MODEL
MAX z=5x1+5x2+10x3;
SUBJECT TO
Material:      3x1+2x2+2x3<=1000;
P1:           x1-x2-2x3>=0;
P2:           x2-x3>=0;
END
```



# Production Planning Problems

## Production Planning Problem with Semi-Finished Products – solution

- Optimal solution

- Decision variables

$x_1 = 231$  (number of products produced  $P_1$ )

$x_2 = 77$  (number of products produced  $P_2$ )

$x_3 = 76$  (number of products produced  $P_3$ )

- Objective value

$z_0 = 2300$  (maximum total revenue in €)

- Slack/surplus variables

$x_4 = 1$  (1 kg of raw material left)

$x_5 = 2$  (2 units of  $P_1$  to be sold separately)

$x_6 = 1$  (2 units of  $P_2$  to be sold separately)

```
SOLUTION RESULT
Optimal integer solution found
MAX z = 2300.0000
DECISION VARIABLES
PLAIN VARIABLES
Variable Name      Activity      Reduced Cost
-----
x1                 231.0000     5.0000
x2                 77.0000     5.0000
x3                 76.0000    10.0000
-----
CONSTRAINTS
PLAIN CONSTRAINTS
Constraint Name     Slack        Shadow Price
-----
Material            1.0000       0.0000
P1                  -2.0000     0.0000
P2                  -1.0000     0.0000
-----
END
```

# Production Planning Problems

## Using Logical Variables in a Mathematical Model

- **Binary decision variables**
  - take the value **1** or **0**,
  - they can be used in a mathematical model as **logical** or **decision variables**:
    - produced / not produced,
    - used/not used,
    - one option / another option,
    - etc.



# Production Planning Problems

## Fixed-Cost Production Planning Problem

- **Example**
  - Possible production of  $n$  products on  $n$  production lines (each product on exactly one line -  $PL$ ).
  - If the  $j$ -th product is produced, then a maximum of  $z_j$  pieces can be produced.
  - Fixed cost  $f_j$  has to be considered if  $PL_j$  is used (i.e. product  $i$  is produced).
  - Unit profit  $c_j$  is given for product  $j$ .
  - Standard production planning (capacity) constraints are defined.
  - The objective is to maximize total profit decreased by fixed cost.



# Production Planning Problems

## Fixed-Cost Production Planning Problem

- Decision variables

$$x_j = \begin{cases} 1 & \text{if product } j \text{ is produced (on } PL_j) \\ 0 & \text{otherwise} \end{cases}$$

$y_j$  = number of product  $j$  being produced

- Objective

$$z = \sum_{j=1}^n c_j y_j - \sum_{j=1}^n f_j x_j \rightarrow \max$$

- Constraints

$$\sum_{j=1}^n a_{lj} y_j \leq b_l \quad l=1, 2, \dots, m \quad (\text{capacity constraints}),$$

$$y_j \leq z_j x_j \quad j=1, 2, \dots, n$$

If is  $y_j > 0$ , then have to be  $x_j = 1$   
If is  $x_j = 0$ , then have to be  $y_j = 0$

(If no  $z_j$  limit is specified, the high constant  $M$  is used instead)

$$x_j \in \mathbf{B} \quad j=1, 2, \dots, n,$$

$$y_j \in \mathbf{R}_+ \quad j=1, 2, \dots, n.$$



# Production Planning Problems

## Production Planning with Alternative Production Sequences

- The problem is solved with the condition of validity of different sets of constraints (either-or constraints)
- **Example**
  - Three **products** can be **produced** on a machine either in the sequence  $P_1 \rightarrow P_2 \rightarrow P_3$  or  $P_3 \rightarrow P_2 \rightarrow P_1$ .
  - Assume **production** of  $P_i$  takes  $t_i$ .
  - Formulate the **constraints** for feasible production.



# Production Planning Problems

## Production Planning with Alternative Production Sequences

- Decision variables

$y_i$  = starting production time of product  $P_i$

$$x = \begin{cases} 1 & \text{if sequence } P_1 \rightarrow P_2 \rightarrow P_3 \text{ is used} \\ 0 & \text{if sequence } P_3 \rightarrow P_2 \rightarrow P_1 \text{ is used} \end{cases}$$

- Model

$$y_1 + t_1 \leq y_2 + M(1 - x),$$

$$y_2 + t_2 \leq y_3 + M(1 - x),$$

$$y_3 + t_3 \leq y_2 + Mx,$$

$$y_2 + t_2 \leq y_1 + Mx,$$

$$y_i \in \mathbf{R}_+ \quad i = 1, 2, 3,$$

$$x \in \mathbf{B}.$$

$M$  = high constant ( $\infty$ )

If the first sequence is to be produced, then  $x = 1$  and the first two conditions guarantee that the time sequences of the production of each product are met. The other two constraints are always satisfied (due to the high constant on the right-hand side). If the second sequence is to be produced, the explanation is similar.



# Production Planning Problems

## Production Planning with Range of Production Level

- **Example**

- A company is considering whether to produce a new product or not.
- If so, the level of production should be at least 500 units but not more than 1000 units.

- **Decision variables**

$y$  = production level

$$x = \begin{cases} 1 & \text{if the decision to produce is yes} \\ 0 & \text{otherwise} \end{cases}$$

- **Model**

$$500x \leq y \leq 1000x,$$

$$y \in \mathbf{Z}_+,$$

$$x \in \mathbf{B}.$$

# Production Planning Problems

## Planning Production on Discrete Levels

- **Example**

- A company decides to produce either 500 or 1000 or 2000 units of certain product.

- **Decision variables**

$y$  = level of production

$$x_i = \begin{cases} 1 & \text{if the production is set on } i\text{-th level} \\ 0 & \text{otherwise} \end{cases} \quad i = 1, 2, 3$$

- **Model**

$$y = 500x_1 + 1000x_2 + 2000x_3,$$

$$x_1 + x_2 + x_3 = 1,$$

$$y \in \mathbf{Z}_+,$$

$$x_i \in \mathbf{B} \quad i = 1, 2, 3.$$

# Production Planning Problems

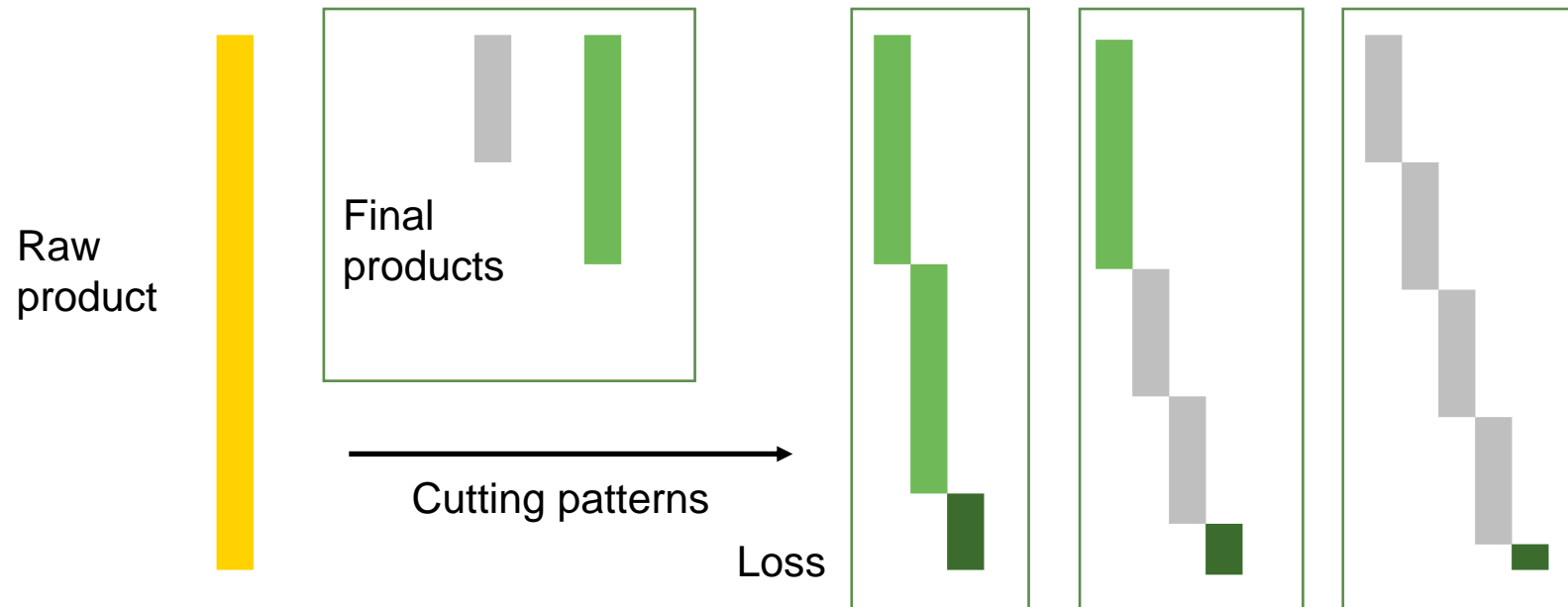
## Cutting Stock Problem

- **Input – raw product (dimension)**
  - pipes, tubes (1D).
  - roles of paper or textile (1D or 2D),
  - wooden sticks or laths (1D),
  - wooden boards (1D or 2D),
  - steel plates (2D),
  - boxes (3D) – 3D rectangular packing problem.
- **Output – final or semi-finished products**
- **Objective**
  - minimization of **total loss**,
  - minimization of a **number of raw** products being cut,
  - maximization of **number** of final/assembled products,
  - maximization of **revenue** or **profit** ensuing from sold final/assembled products.

# Production Planning Problems

## Cutting Stock Problem

- **Table of cutting patterns**
  - It contains **all possibilities** of **cutting** raw products.
  - Each **cutting pattern** corresponds to the **variable** giving a number of the raw products being cut according to this pattern.







# Production Planning Problems

## Cutting Stock Problem

- **Example**
  - Firm produces garden **laths fence**. To produce the fence for a particular order, the company needs **200 laths 140 cm** long, **320 laths 80 cm** long and **480 laths 60 cm** long.
  - Only **standard 300 cm** long laths are available in the warehouse.
  - It is necessary to satisfy the order while using the **minimum number of standard laths**.

# Production Planning Problems

## Cutting Stock Problem

- Table of cutting patterns

| Pattern      | 1  | 2 | 3  | 4  | 5 | 6  | 7  | 8 |
|--------------|----|---|----|----|---|----|----|---|
| 140 cm (pcs) | 2  | 1 | 1  | 1  | 0 | 0  | 0  | 0 |
| 80 cm (pcs)  | 0  | 2 | 1  | 0  | 3 | 2  | 1  | 0 |
| 60 cm (psc)  | 0  | 0 | 1  | 2  | 1 | 2  | 3  | 5 |
| Loss (in cm) | 20 | 0 | 20 | 40 | 0 | 20 | 40 | 0 |



# Production Planning Problems

## Cutting Stock Problem – mathematical model formulation

- Parameters

$m$  = number of types of shorter parts

$n$  = number of cutting patterns

$b_i$  = required number of parts of  $i$ -th type ( $i = 1, 2, \dots, m$ )

$a_{ij}$  = number of parts of  $i$ -th type obtained according to  $j$ -th cutting pattern ( $i = 1, 2, \dots, m; j = 1, 2, \dots, n$ )

- Decision variables

$x_j$  = number of pieces of original material cut according to  $j$ -th cutting pattern

- Objective

$$z = \sum_{j=1}^n x_j \rightarrow \min \quad (\text{minimizing the number of cut pieces of original material})$$

- Constraints

$$\sum_{j=1}^n a_{ij} x_j = b_i \quad i = 1, 2, \dots, m,$$

$$x_j \in \mathbf{Z}_+ \quad j = 1, 2, \dots, n.$$

```
TITLE CuttingStock;
OPTIONS
EXCELWORKBOOK="CuttingStock.xlsx";
EXCELSHEETNAME="MPL";

INDEX
i:=EXCELRange("part");
j:=EXCELRange("pattern");

DATA
a[i,j]:=EXCELRange("cuts");
b[i]:=EXCELRange("requirement");

INTEGER VARIABLES
x[j] EXPORT TO EXCELRange("number");

MODEL
MIN z EXPORT TO EXCELRange("total") =sum(j:x[j]);

SUBJECT TO
part[i]: sum(j:a[i,j]*x[j])=b[i];

END
```



# Production Planning Problems

## Cutting Stock Problem – solution

- Optimal solution

- Decision variables

$x_1 = 20$  (number of 3 m laths cut using the 1st cutting pattern)

$x_2 = 160$  (number of 3 m laths cut using the 2nd cutting pattern)

$x_8 = 96$  (number of 3 m laths cut using the 8th cutting pattern)

$x_3, x_4, x_5, x_6, x_7 = 0$  (other cutting patterns were not used)

- Objective value

$z_0 = 276$  (total number of cut 3 m laths)

```
SOLUTION RESULT

Optimal integer solution found

MIN z           =          276.0000

DECISION VARIABLES

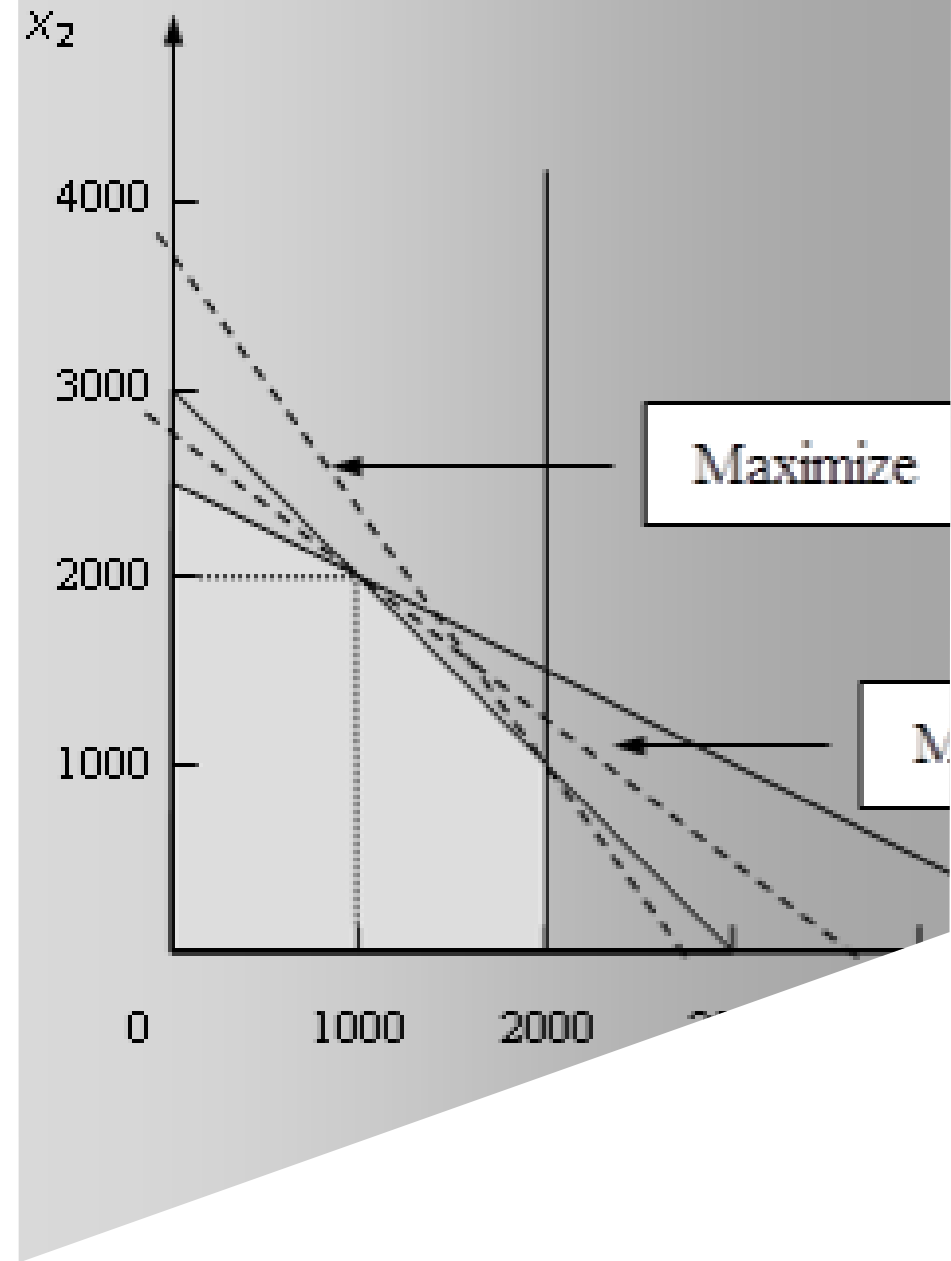
VARIABLE x[j] :

  j           Activity           Reduced Cost
-----
P1            20.0000            1.0000
P2           160.0000            1.0000
P8            96.0000            1.0000
```



3

# Assignment Problem





# Assignment Problem

## Linear Assignment Problem

- **Definition of the problem**
  - Two sets of items.
  - Each item from the first set is to be assigned to exactly one item from the second set.
  - Each item from the second set is to be assigned to exactly one item from the first set.
  - The assignment of each pair of items is evaluated.
  - The objective is to maximize/minimize total value of assignment.
  - Assumption: sizes of both sets are equal (balanced problem). Otherwise, data or a mathematical model must be changed (unbalanced problem)



# Assignment Problem

## Linear Assignment Problem

- **Example**

- Relay race for 5-member teams is organized.
- A member of each team will be competing in one discipline. You are going to build a **strongest team**. In the table, the seasonal **best performances** (in minutes) of candidates are given.

| Time (min) | Run | Swim | Bike | Inline | Ski |
|------------|-----|------|------|--------|-----|
| Mike       | 75  | 25   | 202  | 130    | 165 |
| Jack       | 87  | 24   | 198  | 127    | 173 |
| Peter      | 68  | 19   | 195  | 121    | 164 |
| Sean       | 91  | 20   | 207  | 122    | 182 |
| Paul       | 80  | 28   | 215  | 125    | 172 |
| Simon      | 78  | 22   | 197  | 125    | 180 |
| Tom        | 75  | 25   | 205  | 127    | 178 |
| David      | 81  | 23   | 211  | 131    | 165 |



# Assignment Problem

## Linear Assignment Problem – matrix minimum method

- Feasible solution

- Decision variables

| Time (min) | Run | Swim | Bike | Inline | Ski |
|------------|-----|------|------|--------|-----|
| Mike       | 75  | 25   | 202  | 130    | 165 |
| Jack       | 87  | 24   | 198  | 127    | 173 |
| Peter      | 68  | 19   | 195  | 121    | 164 |
| Sean       | 91  | 20   | 207  | 122    | 182 |
| Paul       | 80  | 28   | 215  | 125    | 172 |
| Simon      | 78  | 22   | 197  | 125    | 180 |
| Tom        | 75  | 25   | 205  | 127    | 178 |
| David      | 81  | 23   | 211  | 131    | 165 |

- Objective value

$$z = 578 \quad (\text{time to complete the relay})$$





# Assignment Problem

## Linear Assignment Problem – basic mathematical model formulation

- **Parameters**

$c_{ij}$  = evaluation of the pair of  $i$  and  $j$

- **Decision variables**

$$x_{ij} = \begin{cases} 1 & \text{if } i \leftrightarrow j \\ 0 & \text{otherwise} \end{cases}$$



# Assignment Problem

## Linear Assignment Problem – basic mathematical model formulation

- Balanced problem

$$z = \sum_{i=1}^n \sum_{j=1}^n c_{ij} x_{ij} \rightarrow \min,$$

$$\sum_{j=1}^n x_{ij} = 1 \quad i = 1, 2, \dots, n,$$

$$\sum_{i=1}^n x_{ij} = 1 \quad j = 1, 2, \dots, n,$$

$$x_{ij} \in \mathbf{B} \quad \begin{matrix} i = 1, 2, \dots, n \\ j = 1, 2, \dots, n \end{matrix}$$

- Unbalanced problem ( $m > n$ )

$$z = \sum_{i=1}^m \sum_{j=1}^n c_{ij} x_{ij} \rightarrow \min,$$

$$\sum_{j=1}^n x_{ij} \leq 1 \quad i = 1, 2, \dots, m,$$

$$\sum_{i=1}^m x_{ij} = 1 \quad j = 1, 2, \dots, n,$$

$$x_{ij} \in \mathbf{B} \quad \begin{matrix} i = 1, 2, \dots, m \\ j = 1, 2, \dots, n \end{matrix}$$

or using  $(m - n)$  dummy items.

```

TITLE Relay;

OPTIONS
EXCELWORKBOOK="Relay.xlsx";
EXCELSHEETNAME="MPL";

INDEX
i:=EXCELRange("sportsman");
j:=EXCELRange("discipline");

DATA
c[i,j]:=EXCELRange("time");

BINARY VARIABLES
x[i,j] EXPORT TO EXCELRange("relay");

MODEL
MIN z EXPORT TO EXCELRange("total") =sum(c*x);

SUBJECT TO
sportsman[i]: sum(j:x[i,j])<=1;
discipline[j]: sum(i:x[i,j])=1;

END

```



# Assignment Problem

## Linear Assignment Problem – solution

- Optimal solution

  - Decision variables

| Time (min) | Run | Swim | Bike | Inline | Ski |
|------------|-----|------|------|--------|-----|
| Mike       | 75  | 25   | 202  | 130    | 165 |
| Jack       | 87  | 24   | 198  | 127    | 173 |
| Peter      | 68  | 19   | 195  | 121    | 164 |
| Sean       | 91  | 20   | 207  | 122    | 182 |
| Paul       | 80  | 28   | 215  | 125    | 172 |
| Simon      | 78  | 22   | 197  | 125    | 180 |
| Tom        | 75  | 25   | 205  | 127    | 178 |
| David      | 81  | 23   | 211  | 131    | 165 |

- Objective value

$z_0 = 575$  (minimum time to complete the relay)

```

SOLUTION RESULT

Optimal integer solution found

MIN z          =          575.0000

DECISION VARIABLES

VARIABLE x[i,j] :

i      j      Activity      Reduced Cost
-----
Jack   Bike     1.0000      198.0000
Peter  Run        1.0000       68.0000
Sean   Inline     1.0000     122.0000
Simon  Swim        1.0000       22.0000
David  Ski         1.0000     165.0000

```



# Assignment Problem

## Bottleneck Assignment Problem

- **Definition of the problem**
  - Let  $n$  jobs and  $n$  parallel machines be given.
  - The coefficient  $c_{ij}$  is the time needed for machine  $j$  to complete job  $i$ . The objective is to minimize the latest completion time. (All machines start working on jobs at the same time).



# Assignment Problem

## Bottleneck Assignment Problem

- **Example**

- The project consists of **5 independent parts**. In the company **5 departments** can manage the parts individually.
- Historical data shows **average times** (in days) departments finished similar tasks (see the table).
- **N.A.** represents the fact the **department did not work on** such **task** in the past.
- The company wants to **finish** the whole project **as soon as possible**.

| Time (days) | Part 1 | Part 2 | Part 3 | Part 4 | Part 5 |
|-------------|--------|--------|--------|--------|--------|
| Dept 1      | 25     | 15     | N.A.   | 17     | 25     |
| Dept 2      | 22     | N.A.   | 22     | 20     | 22     |
| Dept 3      | 20     | 18     | 25     | 16     | 23     |
| Dept 4      | N.A.   | 20     | 30     | 21     | 28     |
| Dept 5      | 27     | 19     | 27     | 18     | N.A.   |

- We replace the N.A. values with high prohibitive constants, e.g. 1000.



# Assignment Problem

## Bottleneck Assignment Problem – mathematical model formulation

- Decision variables

$$x_{ij} = \begin{cases} 1 & \text{if job } i \text{ is assigned to department } j \\ 0 & \text{otherwise} \end{cases}$$

$T$  = last job completion time

- Model

$T \rightarrow \min,$

$$\sum_{j=1}^n x_{ij} = 1 \quad i = 1, 2, \dots, n,$$

$$\sum_{i=1}^n x_{ij} = 1 \quad j = 1, 2, \dots, n,$$

$$c_{ij} x_{ij} \leq T \quad i = 1, 2, \dots, n; \quad j = 1, 2, \dots, n,$$

$$x_{ij} \in \mathbf{B} \quad i = 1, 2, \dots, n; \quad j = 1, 2, \dots, n,$$

$$T \in \mathbf{R}_+$$

```
TITLE Bottleneck;

OPTIONS
EXCELWORKBOOK="Bottleneck.xlsx";
EXCELSHEETNAME="MPL";

INDEX
i:=EXCELRange("department");
j:=EXCELRange("part");

DATA
c[i,j]:=EXCELRange("time");

BINARY VARIABLES
x[i,j] EXPORT TO EXCELRange("assignment");

VARIABLES
T EXPORT TO EXCELRange("total");

MODEL
MIN z=T;

SUBJECT TO
bottleneck[i,j]:      c[i,j]*x[i,j]<=T;
department[i]:       sum(j:x[i,j])=1;
part[j]:             sum(i:x[i,j])=1;

END
```



# Assignment Problem

## Bottleneck Assignment Problem – solution

- Optimal solution
  - Decision variables

| Time (days) | Part 1 | Part 2 | Part 3 | Part 4 | Part 5 |
|-------------|--------|--------|--------|--------|--------|
| Dept 1      | 25     | 15     | 1000   | 17     | 25     |
| Dept 2      | 22     | 1000   | 22     | 20     | 22     |
| Dept 3      | 20     | 18     | 25     | 16     | 23     |
| Dept 4      | 1000   | 20     | 30     | 21     | 28     |
| Dept 5      | 27     | 19     | 27     | 18     | 1000   |

- Objective value
  - $z_0 = 25$  (minimum time to complete the last part)

```

SOLUTION RESULT

Optimal integer solution found

  MIN z          =          25.0000

DECISION VARIABLES

VARIABLE x[i,j] :

  i    j          Activity    Reduced Cost
-----
Dpt1  Part5       1.0000       25.0000
Dpt2  Part3       1.0000        0.0000
Dpt3  Part1       1.0000        0.0000
Dpt4  Part4       1.0000        0.0000
Dpt5  Part2       1.0000        0.0000
  
```



# Assignment Problem

## Perfect Matching Problem

- **Example**

- Ten students go for a school trip. To assign them to double rooms, they were asked to express their preferences (see the table, 0 = min, 10 = max).
- For  $i < j$  the value  $p_{ij}$  is the preference value expressing student  $i$  wants to be in the room with student  $j$ , for  $i > j$  the value  $p_{ij}$  is the preference value expressing student  $j$  wants to be in the room with student  $i$ .
- Assign students to rooms to maximize total satisfaction of the group.

| Pref | 1  | 2 | 3 | 4 | 5  | 6 | 7 | 8 | 9 | 10 |
|------|----|---|---|---|----|---|---|---|---|----|
| 1    | 0  | 7 | 6 | 2 | 4  | 7 | 4 | 1 | 8 | 3  |
| 2    | 1  | 0 | 3 | 1 | 10 | 5 | 2 | 9 | 4 | 2  |
| 3    | 10 | 1 | 0 | 5 | 6  | 1 | 8 | 2 | 7 | 4  |
| 4    | 1  | 8 | 4 | 0 | 10 | 7 | 5 | 4 | 2 | 7  |
| 5    | 8  | 7 | 3 | 5 | 0  | 2 | 1 | 5 | 2 | 9  |
| 6    | 2  | 2 | 3 | 7 | 8  | 0 | 8 | 2 | 1 | 5  |
| 7    | 1  | 7 | 6 | 1 | 7  | 7 | 0 | 8 | 1 | 5  |
| 8    | 6  | 8 | 1 | 1 | 10 | 8 | 1 | 0 | 4 | 7  |
| 9    | 4  | 1 | 2 | 2 | 8  | 1 | 7 | 5 | 0 | 2  |
| 10   | 1  | 5 | 4 | 3 | 9  | 7 | 1 | 4 | 6 | 0  |



# Assignment Problem

## Perfect Matching Problem – mathematical model formulation

- Parameters

$$p_{ij} = \begin{cases} \text{preference of student } j \text{ by student } i & (i < j) \\ \text{preference of student } i \text{ by student } j & (i > j) \end{cases}$$

$$c_{ij} = \text{index of satisfaction of pair of students } i \text{ and } j \text{ (} i < j \text{)}$$

- Decision variables

$$x_{ij} = \begin{cases} 1 & \text{if students } i \text{ and } j \text{ are roommates} \\ 0 & \text{otherwise} \end{cases} \quad i < j$$

- Model

$$c_{ij} = p_{ij} + p_{ji} \quad i = 1, 2, \dots, n-1; \quad j = i+1, i+2, \dots, n,$$

$$z = \sum_{i=1}^{n-1} \sum_{j=i+1}^n c_{ij} x_{ij} \rightarrow \max,$$

$$\sum_{j < i} x_{ji} + \sum_{j > i} x_{ij} = 1 \quad i = 1, 2, \dots, n,$$

$$x_{ij} \in \mathbf{B} \quad i = 1, 2, \dots, n-1; \quad j = i+1, i+2, \dots, n.$$

```

TITLE PerfectMatching;

OPTIONS
EXCELWORKBOOK="PerfectMatching.xlsx";
EXCELSHEETNAME="MPL";

INDEX
i:=EXCELRange("student");
j:=i;
pair[i,j] WHERE i<j;

DATA
p[i,j]:=EXCELRange("preference");
c[i,j in pair]:=p[i,j]+p[i:=j,j:=i];

BINARY VARIABLES
x[i,j in pair];

MODEL
MAX z EXPORT TO EXCELRange("total") =sum(c*x);

SUBJECT TO
student[i]: sum(j<i:x[i:=j,j:=i])+sum(j>i:x[i,j])=1;

END
  
```



# Assignment Problem

## Perfect Matching Problem – solution

- Optimal solution

- Decision variables

| Pref | 1 | 2 | 3  | 4 | 5  | 6  | 7  | 8  | 9  | 10 |
|------|---|---|----|---|----|----|----|----|----|----|
| 1    | - | 8 | 16 | 3 | 12 | 9  | 5  | 7  | 12 | 4  |
| 2    | - | - | 4  | 4 | 9  | 17 | 7  | 17 | 5  | 7  |
| 3    | - | - | -  | 9 | 9  | 4  | 14 | 3  | 9  | 8  |
| 4    | - | - | -  | - | 15 | 14 | 3  | 9  | 4  | 10 |
| 5    | - | - | -  | - | -  | 10 | 8  | 15 | 10 | 18 |
| 6    | - | - | -  | - | -  | -  | 15 | 10 | 2  | 12 |
| 7    | - | - | -  | - | -  | -  | -  | 9  | 8  | 6  |
| 8    | - | - | -  | - | -  | -  | -  | -  | 9  | 11 |
| 9    | - | - | -  | - | -  | -  | -  | -  | -  | 8  |
| 10   | - | - | -  | - | -  | -  | -  | -  | -  | -  |

```

SOLUTION RESULT

Optimal integer solution found

MAX z           =           75.0000

DECISION VARIABLES

VARIABLE x[i,j IN pair] :

  i  j           Activity      Reduced Cost
-----
  1  9           1.0000         12.0000
  2  8           1.0000         17.0000
  3  7           1.0000         14.0000
  4  6           1.0000         14.0000
  5  10          1.0000         18.0000

```

- Objective value

$$z_0 = 75 \quad (\text{maximum total satisfaction})$$



# Assignment Problem

## Knapsack Problem

- **Definition of the problem**

- **Budget**  $b$  is available for investments in  $n$  considered **projects**, where  $a_j$  is the cost for project  $j$  and  $c_j$  is its expected **return**.
- The objective is to select a set of projects to **maximize** the **total** expected **return** while **not exceeding** the **budget**.

- **Decision variables**

$$x_j = \begin{cases} 1 & \text{if the project } j \text{ is selected} \\ 0 & \text{otherwise} \end{cases} \quad j = 1, 2, \dots, n.$$

- **General model**

$$z = \sum_{j=1}^n c_j x_j \rightarrow \max,$$

$$\sum_{j=1}^n a_j x_j \leq b,$$

$$x_j \in \mathbf{B} \quad j = 1, 2, \dots, n$$



# Assignment Problem

## Knapsack Problem

- **Example**

- There are 5 projects characterized by the investment cost and return.
- The budget 50 000 € is available to select such projects that assure the highest total return.

| Projects | P1     | P2     | P3     | P4     | P5     |
|----------|--------|--------|--------|--------|--------|
| Cost     | 12 000 | 10 000 | 15 000 | 18 000 | 16 000 |
| Return   | 20 000 | 18 000 | 22 000 | 26 000 | 21 000 |



# Assignment Problem

## Knapsack Problem – mathematical model formulation

- Decision variables

$$x_j = \begin{cases} 1 & \text{if the project } j \text{ is selected} \\ 0 & \text{otherwise} \end{cases} \quad j = 1, 2, \dots, n.$$

- Model

$$z = \sum_{j=1}^n c_j x_j \rightarrow \max,$$

$$\sum_{j=1}^n a_j x_j \leq b,$$

$$x_j \in \mathbf{B} \quad j = 1, 2, \dots, n.$$

```
TITLE Knapsack;
INDEX
j:=1..5;
DATA
a[j]:=1000 (12,10,15,18,16);
c[j]:=1000 (20,18,22,26,21);
b:=50000;
BINARY VARIABLES
x[j];
MODEL
MAX z=sum(c*x);
SUBJECT TO
cost: sum(a*x)<=b;
END
```



# Assignment Problem

## Knapsack Problem – solution

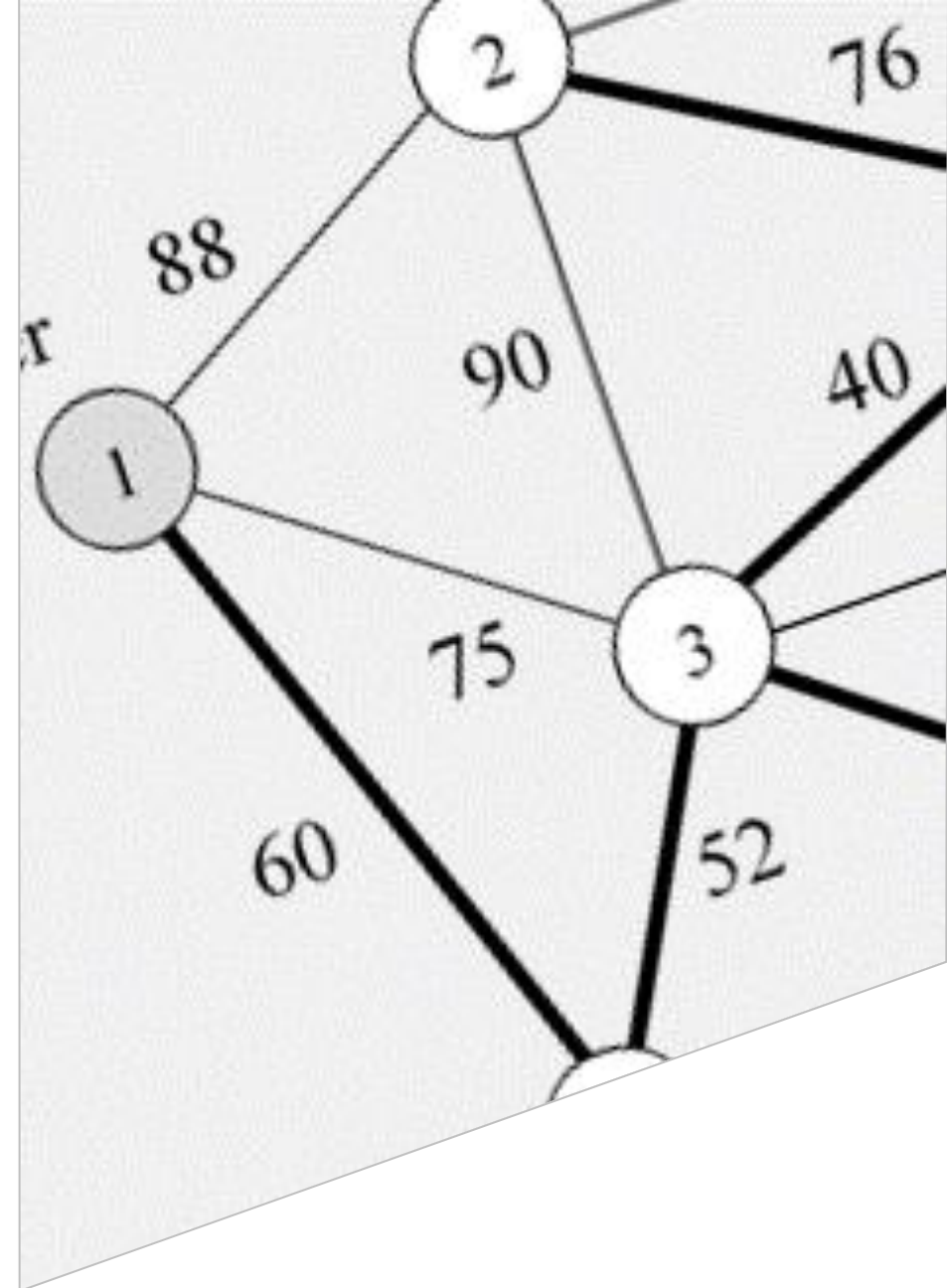
- **Optimal solution**
  - Decision variables
    - $x_3 = x_4 = x_5 = 1$  (we invest in the 3rd , 4th and 5th projects)
    - $x_1 = x_2 = 0$  (we will not invest in projects 1 and 2)
  - Objective value
    - $z_0 = 69000$  (maximum possible total return on investment)
  - Slack/surplus variables
    - $x_6 = 1000$  (unused part of budget)

```
SOLUTION RESULT
Optimal integer solution found
MAX z = 69000.0000
DECISION VARIABLES
VARIABLE x[j] :
  j      Activity      Reduced Cost
-----
  3      1.0000      22000.0000
  4      1.0000      26000.0000
  5      1.0000      21000.0000
-----
CONSTRAINTS
PLAIN CONSTRAINTS
  Constraint Name      Slack      Shadow Price
-----
  cost                  1000.0000      0.0000
-----
END
```



4

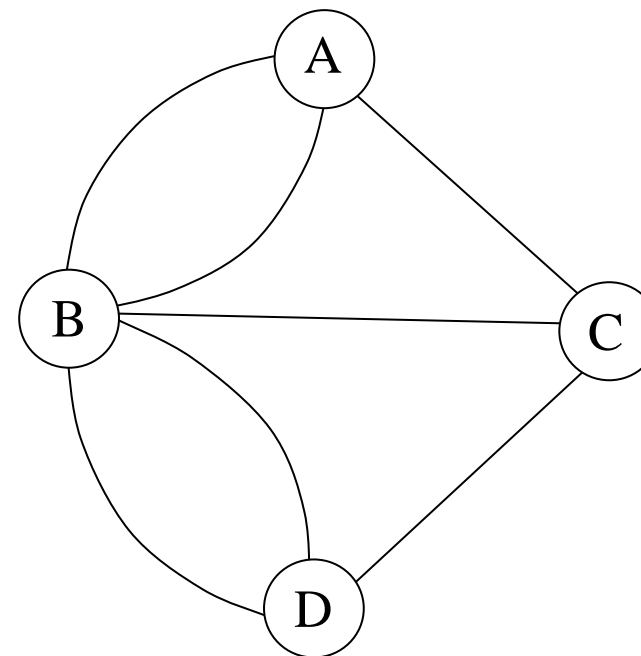
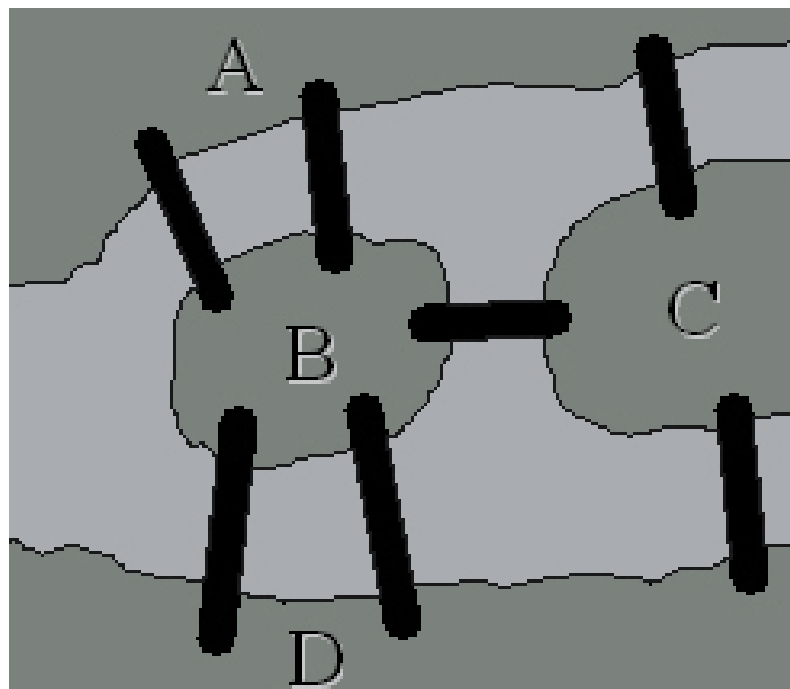
# Graph Modeling



# Graph Modeling

## Introduction

- Seven bridges of Königsberg







# Graph Modeling

## Basic terminology

- **Graph** is a set  $G = \{V, E\}$ , where  $V$  is a set of vertices (nodes) and  $E$  is a set of edges (arcs).
- **Undirected arc** is a set of two vertices  $\{i, j\}$ .
- **Directed arc** is an ordered pair of two vertices  $(i, j)$ .
- In **undirected graph** all arcs are **undirected**.
- In **directed graph** (digraph) all arcs are **directed**.
- **Mixed graph** contains both undirected and directed arcs.
- Two nodes that are **contained** in an arc are **adjacent**.
- Two arcs that **share** a node are **adjacent**.
- An arc and a node contained in that arc are **incident**.
- **Degree of a node** (in undirected graph) is a number of incident arcs.

# Graph Modeling

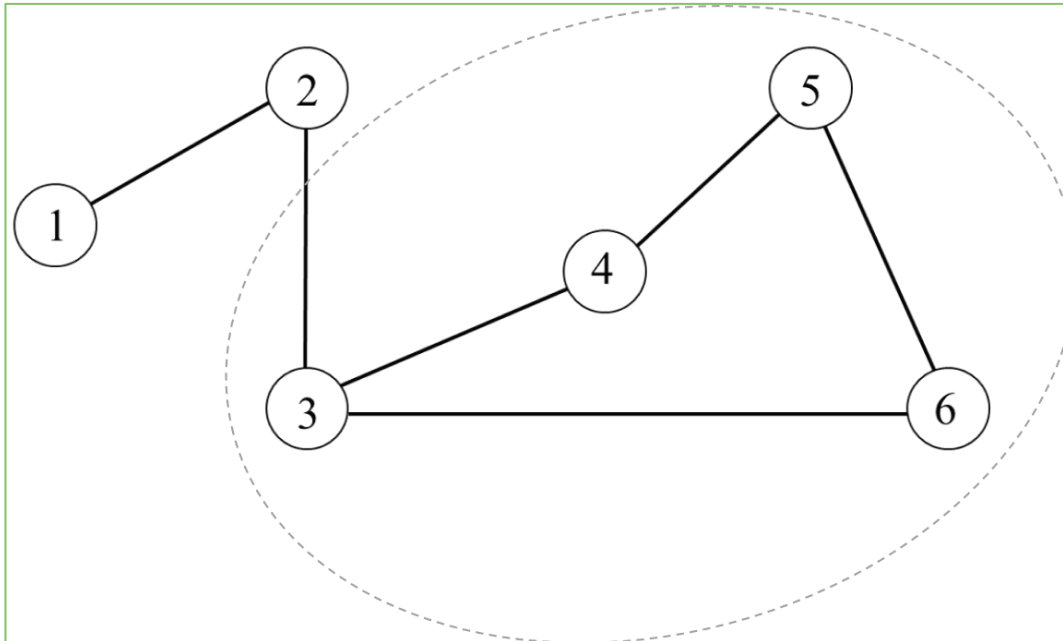
## Basic terminology

- **In-degree** of a node (in directed graph) is a number of incident arcs in which the node is the terminal one.
- **Out-degree** of a node (in directed graph) is a number of incident arcs in which the node is the initial one.
- **Walk** from node  $i$  to node  $j$  is a sequence of nodes and arcs, where  $i$  is the initial node and  $j$  is the terminal node (nodes and arcs may be repeated).
- **Trail** is a walk with no repeated arc.
- **Path** is a trail with no repeated node.
- **Cycle** is closed walk (the initial node is the terminal one).
- In **directed path** (in directed graph) a direction of all arcs is respected.
- In **undirected path** (in directed graph) a direction of all arcs may not be respected.

# Graph Modeling

## Basic terminology

- Cycle (circuit)





# Graph Modeling

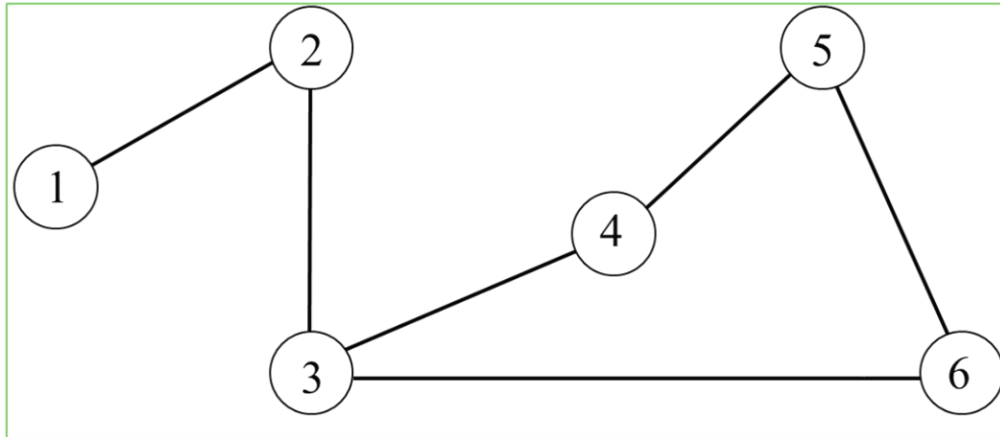
## Basic terminology

- **Undirected** graph is **connected** if between each pair of nodes there is a path.
- **Directed** graph is **connected** if there is a directed or undirected path between each pair of nodes.
- **Directed graph** is **strongly connected** if there is a directed path between each pair of nodes.
- **Graph** is **complete** if there is an arc between each pair of nodes.
- **Tree** is a connected undirected graph with no cycles.
- **Subgraph of graph**  $G = \{V, E\}$  is a graph  $G' = \{V', E'\}$ , where  $V' \subseteq V$  and  $E' \subseteq E$ .
- **Spanning tree** of the graph  $G$  is a subgraph  $G'$ , where  $V' = V$ , and which is a tree.
- **Valued graph** has numbers associated with nodes or/and arcs.
- **The minimum spanning tree** of a graph is the tree with the **minimum sum** of **edge ratings**.

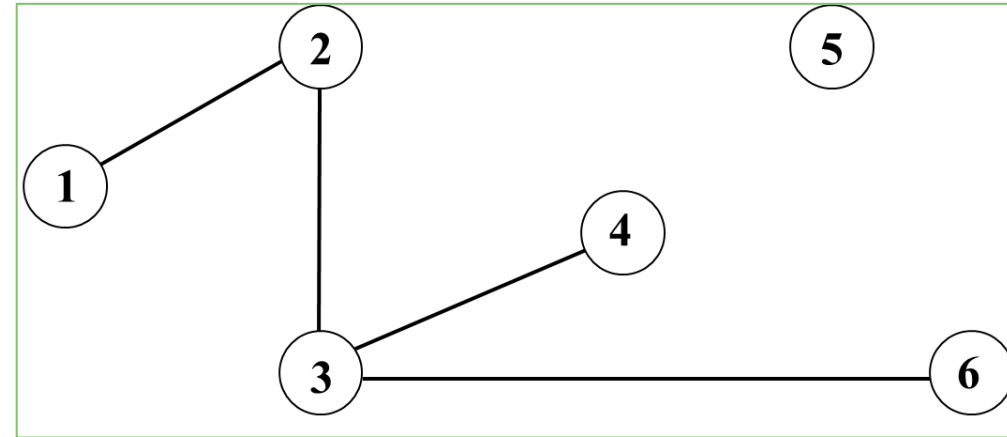
# Graph Modeling

## Basic terminology

- Connected graph



- Unconnected graph

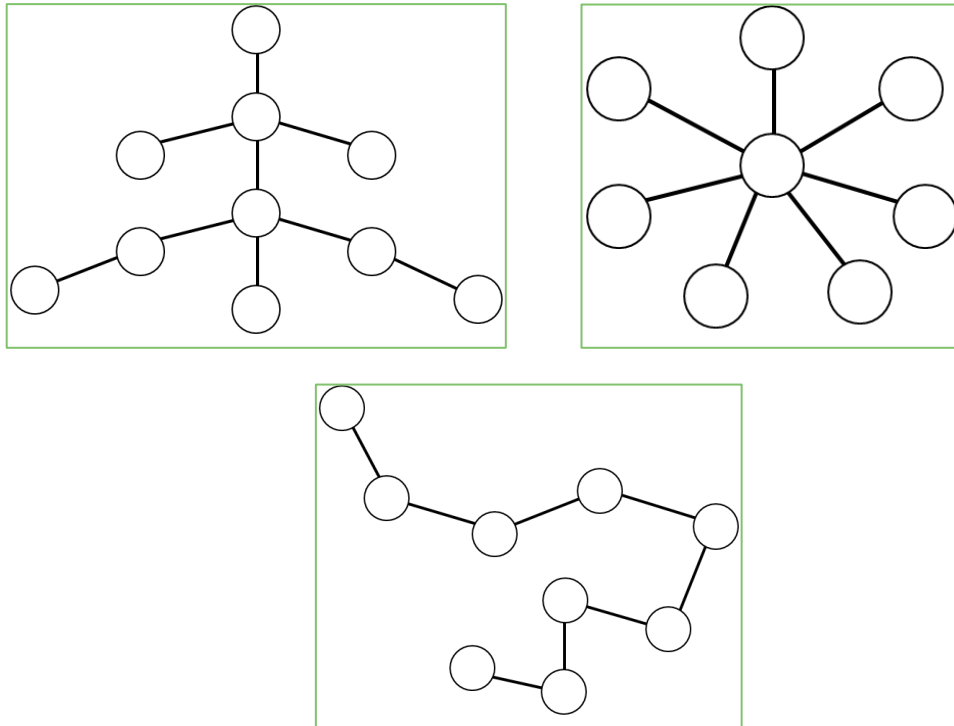


# Graph Modeling

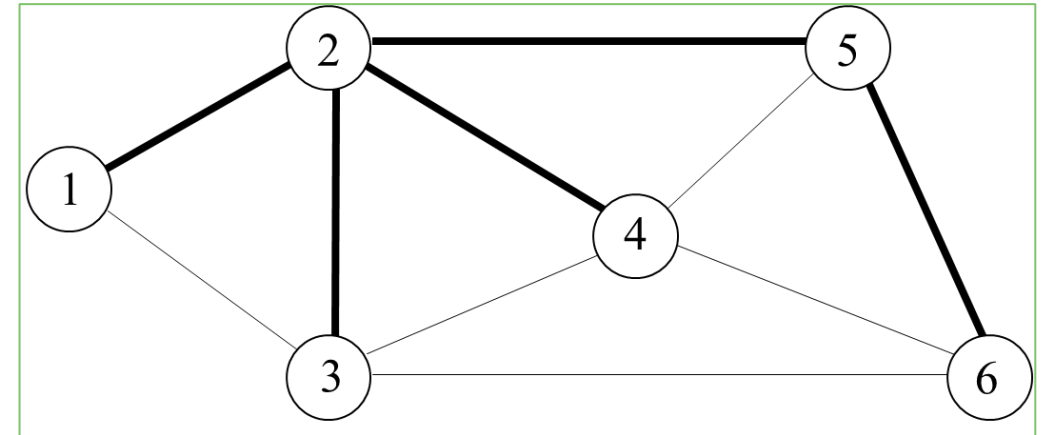


## Basic terminology

- Tree



- Spanning tree



# Graph Modeling

## Basic terminology

- A **net graph** is a continuous, oriented, valued graph with one input and one output.
- **Hamiltonian cycle** is a cycle that includes each node of the graph exactly once.
- **Eulerian cycle** includes each arc of the graph exactly once.
- **Eulerian trail** is a trail that includes each arc of the graph.
- **Eulerian graph** is a graph in which the Eulerian cycle can be found.



# Graph Modeling

## Maximum Flow Problem

- **Definition of the problem**
  - $G = \{V, E\}$  be a digraph with the flow capacity  $k_{ij}$  given for each arc  $(i, j)$ .
  - The objective is to identify the **maximum amount of flow** that can occur from **source** node  $s$  to **sink** node  $d$ .



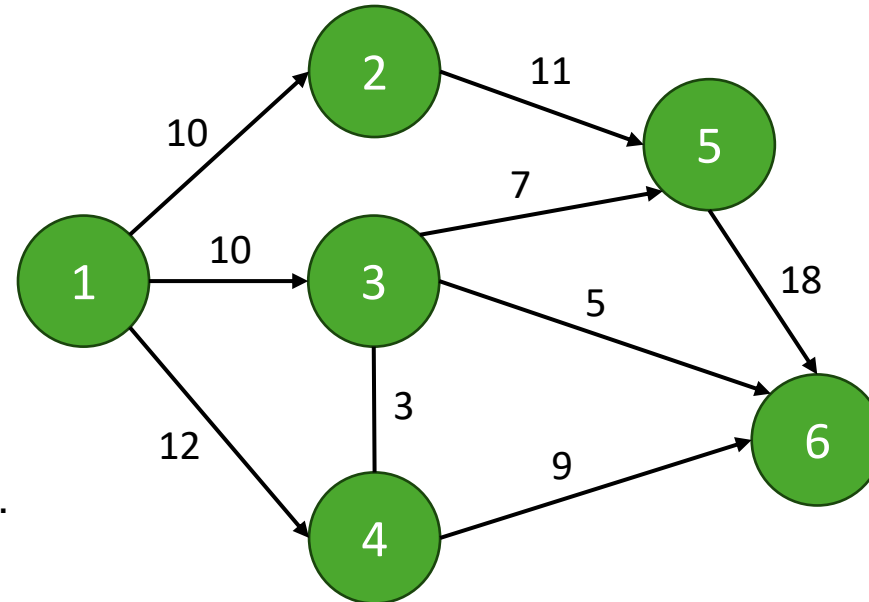
# Graph Modeling

## Maximum Flow Problem

- Example

- Will you find the **maximum flow** from **node 1** to **node 6** for a graph given by the following table.

| Arc   | Capacity | Arc   | Capacity |
|-------|----------|-------|----------|
| (1,2) | 10       | (3,5) | 7        |
| (1,3) | 10       | (3,6) | 5        |
| (1,4) | 12       | (4,3) | 3        |
| (2,5) | 11       | (4,6) | 9        |
| (3,4) | 3        | (5,6) | 18       |



- Transformation of the graph

- Graph is transformed into **complete digraph**.
- Capacities** for non-existing arcs are **zero**.



# Graph Modeling

## Maximum Flow Problem – mathematical model formulation

- Decision variables

$x_{ij}$  = flow from node  $i$  to node  $j$  ( $i, j = 1, 2, \dots, n$ )

$F$  = total flow value

- Model

$F \rightarrow \max,$

$$\sum_{j=1}^n x_{ij} - \sum_{j=1}^n x_{ji} = \begin{cases} F & i = s \\ -F & i = d, \\ 0 & i = 1, 2, \dots, n, i \notin \{s, d\} \end{cases}$$

$$x_{ij} \leq k_{ij} \quad i, j = 1, 2, \dots, n,$$

$$x_{ij} \in \mathbf{R}_+ \quad i, j = 1, 2, \dots, n,$$

$$F \in \mathbf{R}_+.$$

```

TITLE MaximalFlow;

OPTIONS
EXCELWORKBOOK="MaximalFlow.xlsx";
EXCELSHEETNAME="MPL";

INDEX
i:=EXCELRange("node");
j:=i;
s[i]:=EXCELRange("s");
d[i]:=EXCELRange("d");
transitNodes[i]:=i-s-d;

DATA
k[i,j]:=EXCELRange("capacity");

VARIABLES
x[i,j] EXPORT TO EXCELRange("flow");
F EXPORT TO EXCELRange("total");

MODEL
MAX F;

SUBJECT TO
source[i in s]:          sum(j:x[i,j])-sum(j:x[i:=j,j:=i])=F;
destination[i in d]:    sum(j:x[i,j])-sum(j:x[i:=j,j:=i])=-F;
transit[i in transitNodes]: sum(j:x[i,j])-sum(j:x[i:=j,j:=i])=0;

BOUNDS
x<=k;

END

```

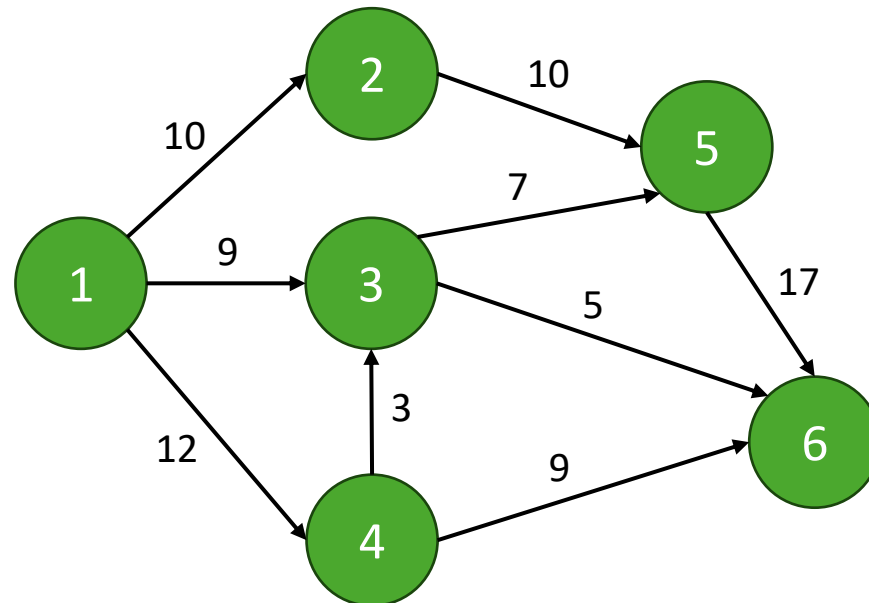


# Graph Modeling

## Maximum Flow Problem – solution

- Optimal solution
  - Decision variables  
see the picture
  - Objective value

$z_0 = 31$  (maximum possible flow)



SOLUTION RESULT

Optimal solution found

MAX F = 31.0000

DECISION VARIABLES

VARIABLE  $x[i,j]$  :

| i | j | Activity | Reduced Cost |
|---|---|----------|--------------|
| 1 | 2 | 10.0000  | 1.0000       |
| 1 | 3 | 9.0000   | 0.0000       |
| 1 | 4 | 12.0000  | 0.0000       |
| 2 | 5 | 10.0000  | 0.0000       |
| 3 | 5 | 7.0000   | 1.0000       |
| 3 | 6 | 5.0000   | 1.0000       |
| 4 | 3 | 3.0000   | 0.0000       |
| 4 | 6 | 9.0000   | 1.0000       |
| 5 | 6 | 17.0000  | 0.0000       |



# Graph Modeling

## Maximum Flow Problem

- Alternative approach to modelling
  - In complete digraph we set capacity  $k_{ds} = M$  (big number).

### Decision variables

$x_{ij}$  = flow from node  $i$  to node  $j$  ( $i, j = 1, 2, \dots, n$ )

### General model

$x_{ds} \rightarrow \max,$

$$\sum_{j=1}^n x_{ij} - \sum_{j=1}^n x_{ji} = 0 \quad (i = 1, 2, \dots, n),$$

$$x_{ij} \leq k_{ij} \quad (i, j = 1, 2, \dots, n),$$

$$x_{ij} \in \mathbf{R}_+ \quad (i, j = 1, 2, \dots, n).$$

|    |         |    |    |    |    |    |    |           |
|----|---------|----|----|----|----|----|----|-----------|
| 9  |         | 1  | 2  | 3  | 4  | 5  | 6  | From node |
| 10 | 1       | 0  | 10 | 10 | 11 | 0  | 0  | 31        |
| 11 | 2       | 0  | 0  | 0  | 0  | 10 | 0  | 10        |
| 12 | 3       | 0  | 0  | 0  | 0  | 7  | 5  | 12        |
| 13 | 4       | 0  | 0  | 2  | 0  | 0  | 9  | 11        |
| 14 | 5       | 0  | 0  | 0  | 0  | 0  | 17 | 17        |
| 15 | 6       | 31 | 0  | 0  | 0  | 0  | 0  | 31        |
| 16 | To node | 31 | 10 | 12 | 11 | 17 | 31 |           |
| 17 |         |    |    |    |    |    |    |           |
| 18 | Total   | 31 |    |    |    |    |    |           |



# Graph Modeling

## Minimum-Cost Flow Problem

- **Definition of the problem**
  - $G = \{V, E\}$  is a digraph with the flow capacity  $k_{ij}$  and unit cost  $c_{ij}$  given for each arc  $(i, j)$ .
  - The objective is to satisfy required total flow  $F_0$  (from source node  $s$  to sink node  $d$ ) with the minimum total cost.
- **Transformation of the graph**
  - Graph is transformed into complete digraph.
  - Capacities for non-existing arcs are zero.

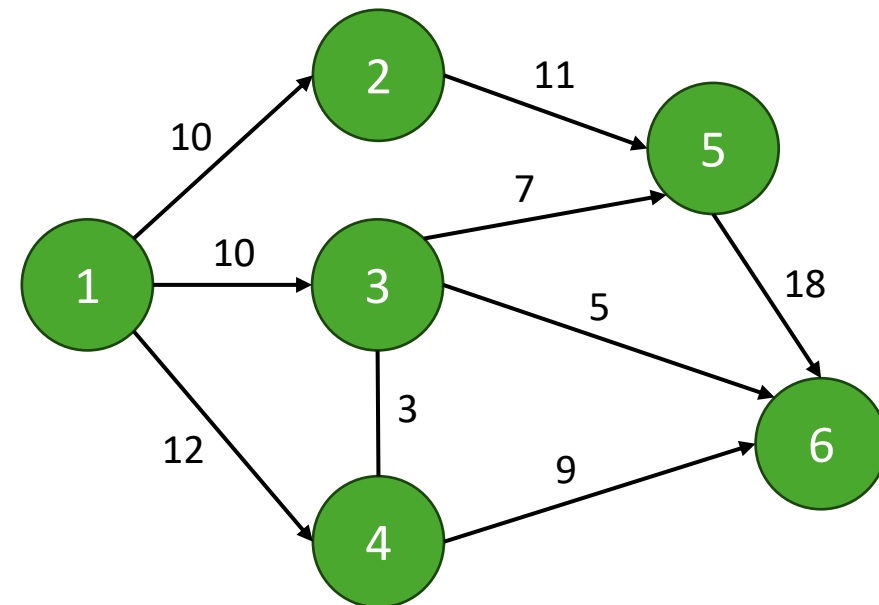
# Graph Modeling

## Minimum-Cost Flow Problem

- Example

- Will you find the flow (from 1 to 6) of value 25 with the minimal total cost. In the table, capacity and unit cost for each arc are given.

| Arc   | Capacity | Cost | Arc   | Capacity | Cost |
|-------|----------|------|-------|----------|------|
| (1,2) | 10       | 5    | (3,5) | 7        | 6    |
| (1,3) | 10       | 10   | (3,6) | 5        | 9    |
| (1,4) | 12       | 20   | (4,3) | 3        | 12   |
| (2,5) | 11       | 11   | (4,6) | 9        | 17   |
| (3,4) | 3        | 12   | (5,6) | 18       | 8    |





# Graph Modeling

## Minimum-Cost Flow Problem – mathematical model formulation

- Decision variables

$x_{ij}$  = flow from node  $i$  to node  $j$  ( $i, j = 1, 2, \dots, n$ )

- Model

$$z = \sum_{i=1}^n \sum_{j=1}^n c_{ij} x_{ij} \rightarrow \min ,$$

$$\sum_{j=1}^n x_{ij} - \sum_{j=1}^n x_{ji} = \begin{cases} F_0 & i = s \\ -F_0 & i = d, \\ 0 & i = 1, 2, \dots, n, i \notin \{s, d\} \end{cases}$$

$$x_{ij} \leq k_{ij} \quad i, j = 1, 2, \dots, n,$$

$$x_{ij} \in \mathbf{R}_+ \quad i, j = 1, 2, \dots, n.$$

```
TITLE FlowMinimalCost;

OPTIONS
EXCELWORKBOOK="FlowMinimalCost.xlsx";
EXCELSHEETNAME="MPL";

INDEX
i:=EXCELRange("node");
j:=i;
s[i]:=EXCELRange("s");
d[i]:=EXCELRange("d");
transitNodes[i]:=i-s-d;

DATA
k[i,j]:=EXCELRange("capacity");
c[i,j]:=EXCELRange("cost");
F0:=EXCELRange("requirement");

VARIABLES
x[i,j] EXPORT TO EXCELRange("flow");

MODEL
MIN z EXPORT TO EXCELRange("total") =sum(c*x) ;

SUBJECT TO
source[i in s]:          sum(j:x[i,j])-sum(j:x[i:=j,j:=i])=F0;
destination[i in d]:    sum(j:x[i,j])-sum(j:x[i:=j,j:=i])=-F0;
transit[i in transitNodes]: sum(j:x[i,j])-sum(j:x[i:=j,j:=i])=0;

BOUNDS
x<=k;

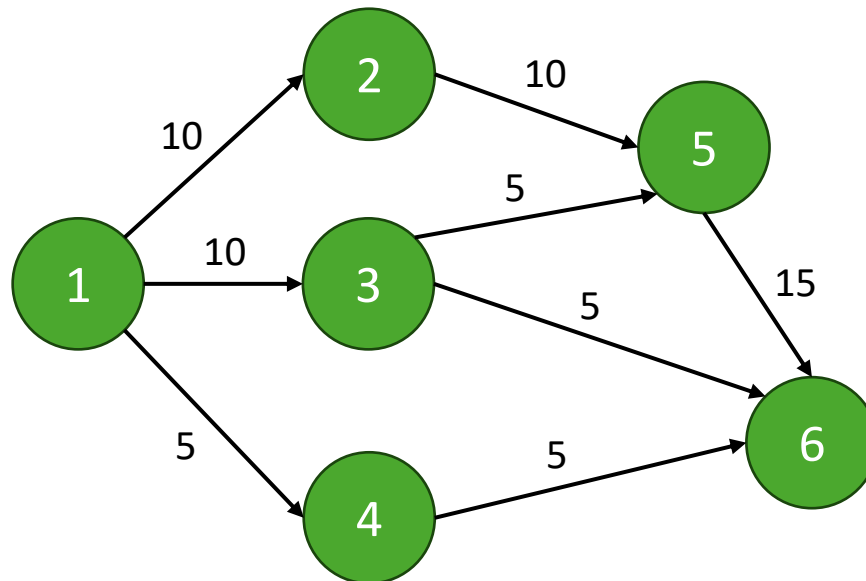
END
```



# Graph Modeling

## Minimum-Cost Flow Problem – solution

- Optimal solution
  - Decision variables  
see the picture
  - Objective value  
 $z_0 = 640$  (minimal total cost)



```
SOLUTION RESULT
Optimal solution found
MIN z = 640.0000
DECISION VARIABLES
VARIABLE x[i,j] :
```

| i | j | Activity | Reduced Cost |
|---|---|----------|--------------|
| 1 | 2 | 10.0000  | -13.0000     |
| 1 | 3 | 10.0000  | -13.0000     |
| 1 | 4 | 5.0000   | 0.0000       |
| 2 | 5 | 10.0000  | 0.0000       |
| 3 | 5 | 5.0000   | 0.0000       |
| 3 | 6 | 5.0000   | -5.0000      |
| 4 | 6 | 5.0000   | 0.0000       |
| 5 | 6 | 15.0000  | 0.0000       |





# Graph Modeling

## Transshipment Problem

- **Definition of the problem**

- $G = \{V, E\}$  is a digraph with three sets of nodes: set of **sources**  $V_s$ , set of **destinations**  $V_d$  and set of **transshipment** nodes  $V_t$ .
- Flow **capacity**  $k_{ij}$  and unit **cost**  $c_{ij}$  are given for each arc  $(i, j)$ .
- Demand in all destinations has to be satisfied without exceeding any supply.
- The objective is to **minimize total flow cost**. Suppose total demand is equal to total supply.

$a_i > 0$       a supply of the product in source node  $i \in V_s$

$a_i < 0$       a demand for the product in destination  $i \in V_d$

$a_i = 0$       for each transshipment node  $i \in V_t$

- **Assumptions**

$$V = V_s \cup V_d \cup V_t \quad \text{a} \quad V_s \cap V_d \cap V_t = \emptyset,$$

$$\sum_{i \in V_s} a_i + \sum_{i \in V_d} a_i = 0.$$

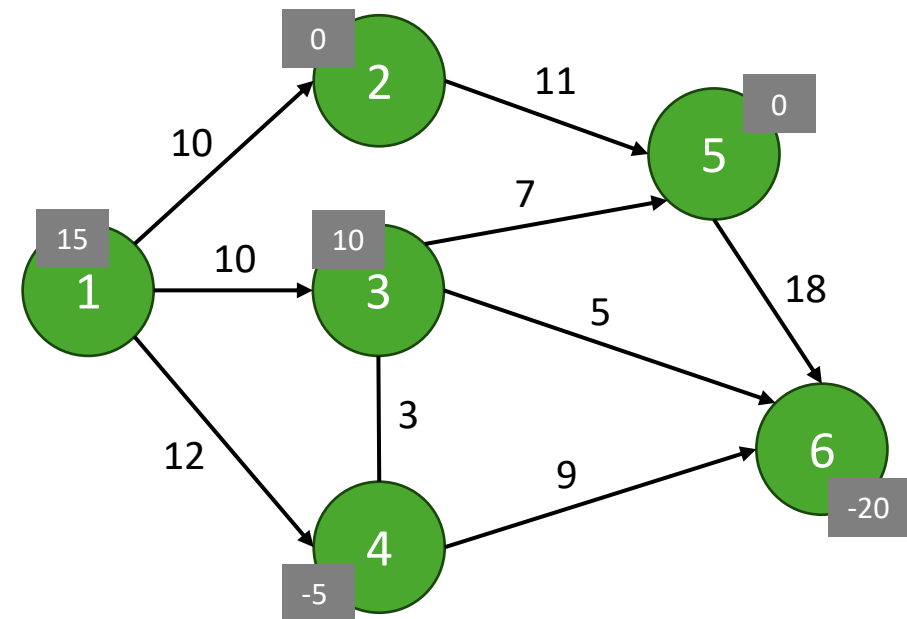
# Graph Modeling

## Transshipment Problem

### Example

- It is necessary to transport empty containers from sources to destinations.
- In the graph, nodes 1 and 3 are sources with supply 15 and 10 containers, nodes 4 and 6 are destinations with demand 5 and 20 containers.
- The table gives the capacity for each arc and the cost of transporting one container.
- The objective is to minimize total cost.

| Arc   | Capacity | Cost | Arc   | Capacity | Cost |
|-------|----------|------|-------|----------|------|
| (1,2) | 10       | 5    | (3,5) | 7        | 6    |
| (1,3) | 10       | 10   | (3,6) | 5        | 9    |
| (1,4) | 12       | 20   | (4,3) | 3        | 12   |
| (2,5) | 11       | 11   | (4,6) | 9        | 17   |
| (3,4) | 3        | 12   | (5,6) | 18       | 8    |





# Graph Modeling

## Transshipment Problem – mathematical model formulation

- Transformation of the graph
  - Graph is transformed into **complete digraph**.
  - Capacities** for non-existing arcs are **zero**.
- Decision variables**  
 $x_{ij}$  = value of the transport from node  $i$  to node  $j$  ( $i, j = 1, 2, \dots, n$ )

- Model**

$$z = \sum_{i=1}^n \sum_{j=1}^n c_{ij} x_{ij} \rightarrow \min,$$

$$\sum_{j=1}^n x_{ij} - \sum_{j=1}^n x_{ji} = a_i \quad i = 1, 2, \dots, n,$$

$$x_{ij} \leq k_{ij} \quad i, j = 1, 2, \dots, n,$$

$$x_{ij} \in \mathbf{R}_+ \quad i, j = 1, 2, \dots, n.$$

```
TITLE Transshipment;

OPTIONS
EXCELWORKBOOK="Transshipment.xlsx";
EXCELSHEETNAME="MPL";

INDEX
i:=EXCELRange("node");
j:=i;

DATA
k[i,j]:=EXCELRange("capacity");
c[i,j]:=EXCELRange("cost");
a[i]:=EXCELRange("containers");

INTEGER VARIABLES
x[i,j] EXPORT TO EXCELRange("flow");

MODEL
MIN z EXPORT TO EXCELRange("total") =sum(c*x) ;

SUBJECT TO
node[i]: sum(j:x[i,j])-sum(j:x[i:=j,j:=i])=a[i];

BOUNDS
x<=k;

END
```



# Graph Modeling

## Transshipment Problem – solution

- **Optimal solution**
  - Decision variables  
see the picture
  - Objective value  
 $z_0 = 455$  (minimal total cost)

```
SOLUTION RESULT
Optimal integer solution found
MIN z = 455.0000
DECISION VARIABLES
VARIABLE x[i,j] :
```

| i | j | Activity | Reduced Cost |
|---|---|----------|--------------|
| 1 | 2 | 8.0000   | 5.0000       |
| 1 | 3 | 2.0000   | 10.0000      |
| 1 | 4 | 5.0000   | 20.0000      |
| 2 | 5 | 8.0000   | 11.0000      |
| 3 | 5 | 7.0000   | 6.0000       |
| 3 | 6 | 5.0000   | 9.0000       |
| 5 | 6 | 15.0000  | 8.0000       |



# Graph Modeling

## Minimal Spanning Tree

- **Definition of the problem**
  - $G = \{V, E\}$  is an undirected graph with cost  $c_{ij}$  given for each arc  $\{i, j\}$ .
  - The objective is to search a **spanning tree** of  $G$  minimizing total cost.
- **Graph transformation**
  - Set of undirected arcs  $E$  is transformed to set of directed arcs  $A$  in the following way:
    - Each arc  $\{i, j\} \in E$  is replaced with directed arcs  $(i, j) \in A$  a  $(j, i) \in A$ ,  $c_{ij} = c_{ji}$ .

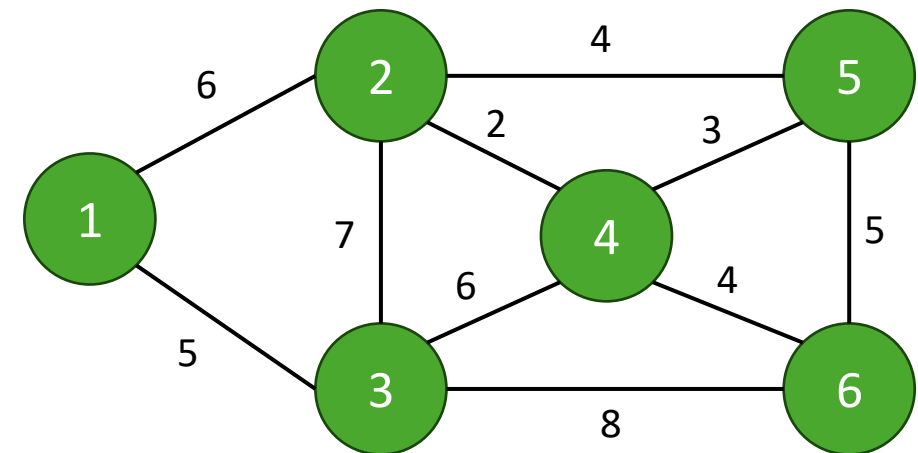
# Graph Modeling

## Minimal Spanning Tree

### Example

- The company has to install 6 information boards in the city park. They must be connected by a cable placed under pavements.
- Distances (in ten meters) between boards can be found in the table. If there is no pavement between a pair of boards, prohibitive value 100 is set.
- The objective is to minimize total cost both on excavation job and on cable itself.

| Boards | 1   | 2   | 3   | 4   | 5   | 6   |
|--------|-----|-----|-----|-----|-----|-----|
| 1      | 0   | 6   | 5   | 100 | 100 | 100 |
| 2      | 6   | 0   | 7   | 2   | 4   | 100 |
| 3      | 5   | 7   | 0   | 6   | 100 | 8   |
| 4      | 100 | 2   | 6   | 0   | 3   | 4   |
| 5      | 100 | 4   | 100 | 3   | 0   | 5   |
| 6      | 100 | 100 | 8   | 4   | 5   | 0   |





# Graph Modeling

## Minimal Spanning Tree – mathematical model formulation

### Decision variables

$$x_{ij} = \begin{cases} 1 & \text{if arc } (i, j) \text{ is selected} \\ 0 & \text{otherwise} \end{cases} \quad (i, j = 1, 2, \dots, n)$$

$$y_{ij} = \text{flow from node } i \text{ to node } j \quad (i, j = 1, 2, \dots, n)$$

### Model

$$z = \sum_{i=1}^n \sum_{j=1}^n c_{ij} x_{ij} \rightarrow \min,$$

$$\sum_{j=1}^n x_{1j} = 0, \quad \sum_{j=1}^n x_{ij} = 1 \quad i = 2, 3, \dots, n,$$

$$\sum_{j=1}^n y_{ij} - \sum_{j=1}^n y_{ji} = 1 \quad i = 2, 3, \dots, n,$$

$$y_{ij} \leq (n-1) x_{ij} \quad i, j = 1, 2, \dots, n,$$

$$x_{ij} \in \mathbf{B} \quad i, j = 1, 2, \dots, n,$$

$$y_{ij} \in \mathbf{R}_+ \quad i, j = 1, 2, \dots, n.$$

```

TITLE MinimalSpanningTree;

OPTIONS
EXCELWORKBOOK="MinimalSpanningTree.xlsx";
EXCELSHEETNAME="MPL";

INDEX
i:=EXCELRange("node");
j:=i;

DATA
c[i,j]:=EXCELRange("distance");
n:=count(i);

BINARY VARIABLES
x[i,j] EXPORT TO EXCELRange("cable");

VARIABLES
y[i,j] EXPORT TO EXCELRange("flow");

MODEL

MIN z EXPORT TO EXCELRange("total") =sum(c*x) ;

SUBJECT TO
FormNode1:          sum(j:x[i:=1,j])=0;
Cycles[i>1]:        sum(j:x[i,j])=1;
Connected[i>1]:     sum(j:y[i,j])-sum(j:y[i:=j,j:=i])=1;
FlowBalance[i,j]:  y<=x*(n-1);

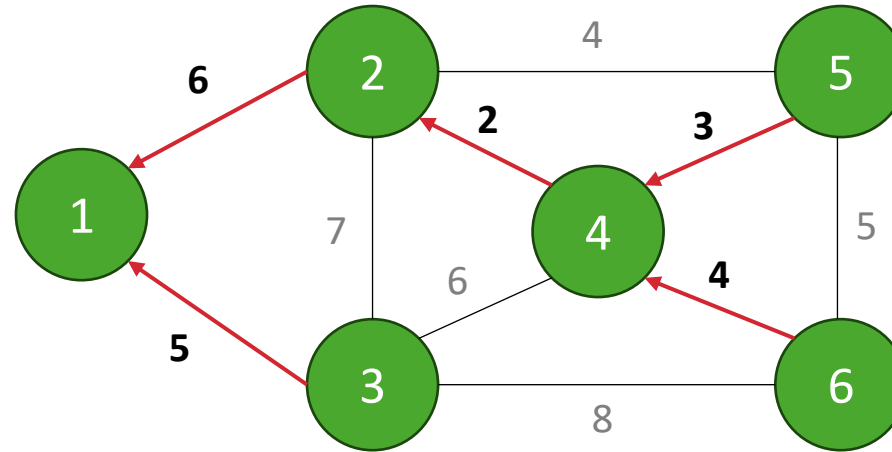
END

```

# Graph Modeling

## Minimal Spanning Tree – solution

- **Optimal solution**
  - Objective value
    - $z_0 = 20$  (minimum cable length)



| Boards | 1   | 2   | 3   | 4   | 5   | 6   |
|--------|-----|-----|-----|-----|-----|-----|
| 1      | 0   | 6   | 5   | 100 | 100 | 100 |
| 2      | 6   | 0   | 7   | 2   | 4   | 100 |
| 3      | 5   | 7   | 0   | 6   | 100 | 8   |
| 4      | 100 | 2   | 6   | 0   | 3   | 4   |
| 5      | 100 | 4   | 100 | 3   | 0   | 5   |
| 6      | 100 | 100 | 8   | 4   | 5   | 0   |

```

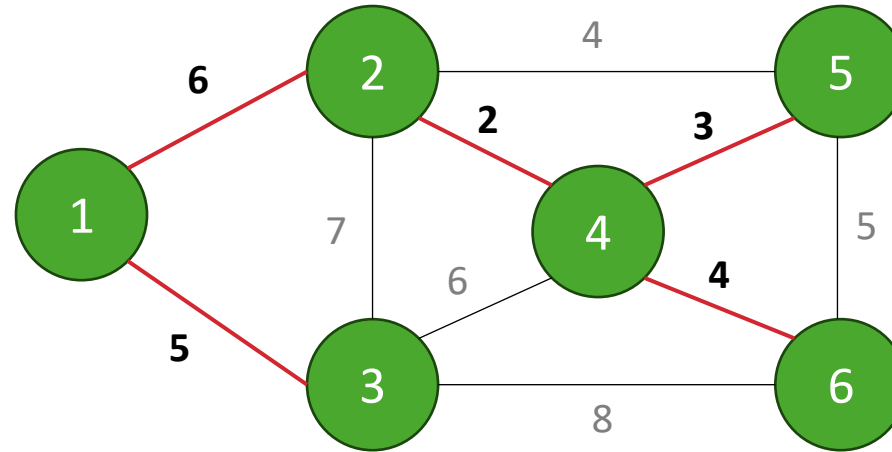
SOLUTION RESULT
Optimal integer solution found
  MIN z           =      20.0000
DECISION VARIABLES
VARIABLE x[i,j] :
  i j      Activity   Reduced Cost
-----
  2 1      1.0000     6.0000
  3 1      1.0000     5.0000
  4 2      1.0000     2.0000
  5 4      1.0000     3.0000
  6 4      1.0000     4.0000
-----
VARIABLE y[i,j] :
  i j      Activity   Reduced Cost
-----
  2 1      4.0000     0.0000
  3 1      1.0000     0.0000
  4 2      3.0000     0.0000
  5 4      1.0000     0.0000
  6 4      1.0000     0.0000
  
```



# Graph Modeling

## Minimal Spanning Tree – solution

- **Optimal solution**
  - Objective value  
 $z_0 = 20$  (minimum cable length)



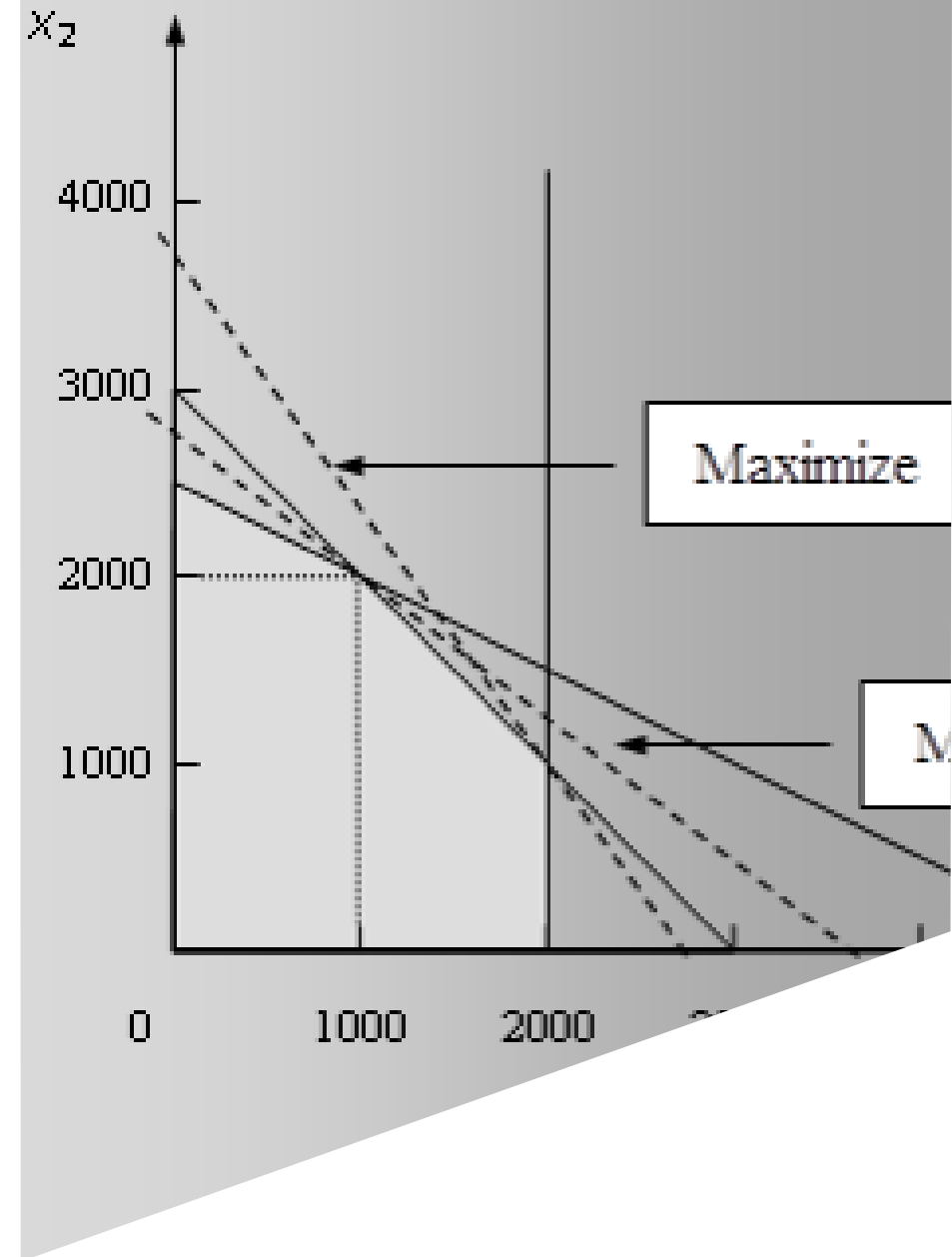
| Boards | 1   | 2   | 3   | 4   | 5   | 6   |
|--------|-----|-----|-----|-----|-----|-----|
| 1      | 0   | 6   | 5   | 100 | 100 | 100 |
| 2      | 6   | 0   | 7   | 2   | 4   | 100 |
| 3      | 5   | 7   | 0   | 6   | 100 | 8   |
| 4      | 100 | 2   | 6   | 0   | 3   | 4   |
| 5      | 100 | 4   | 100 | 3   | 0   | 5   |
| 6      | 100 | 100 | 8   | 4   | 5   | 0   |

```

SOLUTION RESULT
Optimal integer solution found
MIN z = 20.0000
DECISION VARIABLES
VARIABLE x[i,j] :
i j      Activity   Reduced Cost
-----
2 1      1.0000      6.0000
3 1      1.0000      5.0000
4 2      1.0000      2.0000
5 4      1.0000      3.0000
6 4      1.0000      4.0000
-----
VARIABLE y[i,j] :
i j      Activity   Reduced Cost
-----
2 1      4.0000      0.0000
3 1      1.0000      0.0000
4 2      3.0000      0.0000
5 4      1.0000      0.0000
6 4      1.0000      0.0000
    
```



# 5 Transportation and Routing Problems



# Transportation and Routing Problems

## Transportation Problem

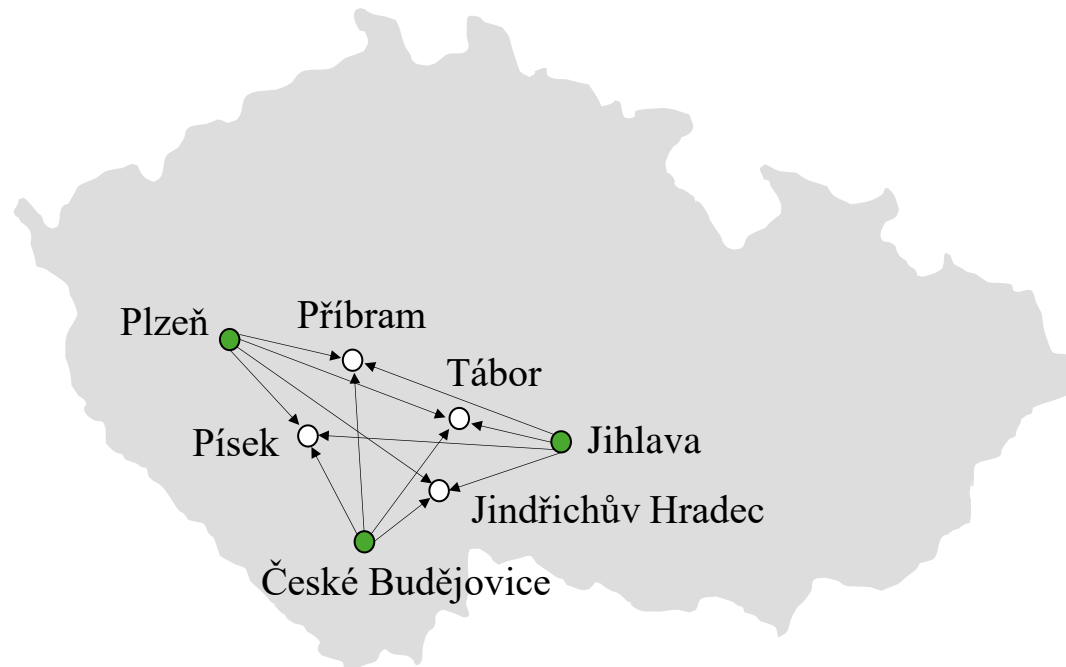
- **Definition of the problem**
  - Transport of **homogeneous product**.
  - Set of **sources** with limited **supply**.
  - Set of **destinations** with **demand** (requirement).
  - **Unit shipping cost** for all pairs of sources and destinations.
  - The goal is to **satisfy all requirements without exceeding any supply**.
  - The objective is to find **shipments** to **minimize total shipping cost**.
- **Type of the problem**
  - **Balanced** – total supply is equal to total demand.
  - **Unbalanced** – total supply is different from total demand, it is possible to make the problem balanced:
    - adding **dummy destination**,
    - finding **additional source** or adding **dummy source** (with the possibility of unsatisfied requirement).

# Transportation and Routing Problems

## Transportation Problem

- **Example**

- A company producing petroleum products is establishing four new gas stations in Tábor, Příbram, Jindřichův Hradec and Písek
- The product is gasoline, which will be imported from warehouses in Pilsen, České Budějovice and Jihlava.





# Transportation and Routing Problems

## Transportation Problem

- **Example**

- The table shows the **weekly supply** of warehouses and the planned **weekly requirements** of filling stations (**in hectoliters**). Gasoline will be transported **by road (once a week)**. The table contains **unit shipping costs** for transporting **one hectoliter** of gasoline from sources to destinations (in CZK).
- The **objective** is to plan the transportation of gasoline so that the **total shipping costs** are **minimal**. This shipping schedule, of course, must satisfy requirement of each destination, and must not exceed supply of any warehouse.

| Source \ Destination | Tábor | Příbram | Jindřichův Hradec | Písek | Supply (hectoliter) |
|----------------------|-------|---------|-------------------|-------|---------------------|
| Plzeň                | 10    | 8       | 20                | 9     | 110                 |
| České Budějovice     | 9     | 13      | 6                 | 13    | 160                 |
| Jihlava              | 7     | 11      | 10                | 18    | 180                 |
| Demand (hectoliters) | 90    | 130     | 80                | 120   |                     |



# Transportation and Routing Problems

## Transportation Problem

- **Example**
  - Balancing Transportation Problem by adding **dummy customer**.

| Source \ Destination | Tábor | Příbram | Jindřichův Hradec | Písek | Dummy destination | Supply (hectoliter) |
|----------------------|-------|---------|-------------------|-------|-------------------|---------------------|
| Plzeň                | 10    | 8       | 20                | 9     | 0                 | 110                 |
| České Budějovice     | 9     | 13      | 6                 | 13    | 0                 | 160                 |
| Jihlava              | 7     | 11      | 10                | 18    | 0                 | 180                 |
| Demand (hectoliters) | 90    | 130     | 80                | 120   | 30                |                     |



# Transportation and Routing Problems

## Transportation Problem – feasible solution

### North-West Corner Method

1. Select the upper left-hand corner cell of the transportation table and allocate as many units as possible equal to the minimum between available supply and demand, i.e.,  $\min(s_1, d_1)$ .
2. Adjust the supply and demand numbers in the respective rows and columns.
3. If the demand for the first cell is satisfied, then move horizontally to the next cell in the second column.
4. If the supply for the first row is exhausted, then move down to the first cell in the second row.
5. If for any cell, supply equals demand, then the next allocation can be made in cell either in the next row or column.
6. Continue the process until all supply and demand values are exhausted.

| Source \ Destination | Tábor | Příbram | Jindřichův Hradec | Písek | Dummy destination | Supply (hectoliter) |
|----------------------|-------|---------|-------------------|-------|-------------------|---------------------|
| Pízeň                | 90    | 20      | 0                 | 0     | 0                 | 110                 |
| České Budějovice     | 0     | 110     | 50                | 0     | 0                 | 160                 |
| Jihlava              | 0     | 0       | 30                | 120   | 30                | 180                 |
| Demand (hectoliters) | 90    | 130     | 80                | 120   | 30                |                     |

- Objective value  $z = 5250$



# Transportation and Routing Problems

## Transportation Problem – feasible solution

### Matrix Minimum Method

1. Find a minimal cost for all possible shipments.
2. Assign the shipment to the pair of source and destination with the minimal cost found in step 1. The value of the shipment is equal to the minimum of remaining supply and remaining demand for this pair.
3. Decrease remaining supply and remaining demand, for the pair of the source and destination, by the shipment calculated in step 2.
4. If there is some remaining demand go to step 1, otherwise, the feasible solution is found.

| Source \ Destination | Tábor | Příbram | Jindřichův Hradec | Písek | Dummy destination | Supply (hectoliter) |
|----------------------|-------|---------|-------------------|-------|-------------------|---------------------|
| Plzeň                | 0     | 110     | 0                 | 0     | 0                 | 110                 |
| České Budějovice     | 0     | 0       | 80                | 80    | 0                 | 160                 |
| Jihlava              | 90    | 20      | 0                 | 40    | 30                | 180                 |
| Demand (hectoliters) | 90    | 130     | 80                | 120   | 30                |                     |

- Objective value  $z = 3970$





# Transportation and Routing Problems

## Transportation Problem

- General mathematical model

$$z = \sum_{i=1}^m \sum_{j=1}^n c_{ij} x_{ij} \rightarrow \min,$$

$$\sum_{j=1}^n x_{ij} \leq a_i \quad i = 1, 2, \dots, m,$$

$$\sum_{i=1}^m x_{ij} = b_j \quad j = 1, 2, \dots, n,$$

$$x_{ij} \in \mathbf{R}_+ \quad i = 1, 2, \dots, m; j = 1, 2, \dots, n.$$

```
TITLE TransportationProblem;

OPTIONS
EXCELWORKBOOK="TP.xlsx";
EXCELSHEETNAME="MPL";

INDEX
i:=EXCELRange("source");
j:=EXCELRange("destination");

DATA
a[i]:=EXCELRange("supply");
b[j]:=EXCELRange("demand");
c[i,j]:=EXCELRange("cost");

VARIABLES
x[i,j] EXPORT TO EXCELRange("shipment");

MODEL
MIN z EXPORT TO EXCELRange("total") =sum(c*x)

SUBJECT TO

source[i]:      sum(j:x[i,j])<=a[i];
destination[j]: sum(i:x[i,j])=b[j];

END
```

# Transportation and Routing Problems

## Transportation Problem – optimal solution

- Optimal solution
  - Decision variables

| Source \ Destination | Tábor | Příbram | Jindřichův Hradec | Písek | Supply (hectoliter) |
|----------------------|-------|---------|-------------------|-------|---------------------|
| Plzeň                | 0     | 40      | 0                 | 70    | 110                 |
| České Budějovice     | 0     | 0       | 80                | 50    | 160                 |
| Jihlava              | 90    | 90      | 0                 | 0     | 180                 |
| Demand (hectoliters) | 90    | 130     | 80                | 120   |                     |

- Objective value
  - $z_0 = 3700$  (minimum total transport costs)
- Slack/surplus variables
  - $v_2 = 30$  (will remain in the warehouse in České Budějovice)

# Transportation and Routing Problems

## Container Transportation Problem

- Based on the transportation problem.
- Goods is transported in **containers of the same capacity**.
- The **shipping costs are not associated with the transported unit**, but with the **use of one container between the source and the destination**.
- The **objective** is to determine the **shipments between sources and destinations** and the **number of containers used for the transport** at the minimal total transportation costs.



# Transportation and Routing Problems

## Container Transportation Problem

- **Example**

- Let's assume that in the previous example, the transport company will charge prices for the transport (rental) of one tank between individual sources and destinations.
- Tanks with a capacity of 20 hl can be used for transport.
- The objective is to determine how many hectoliters of gasoline will be shipped between the individual locations, but in addition, to determine how many tanks will be used for this transport so that the total shipping costs are minimal.

| Source \ Destination | Tábor | Příbram | Jindřichův Hradec | Písek | Supply (hectoliter) |
|----------------------|-------|---------|-------------------|-------|---------------------|
| Plzeň                | 210   | 130     | 420               | 190   | 110                 |
| České Budějovice     | 170   | 260     | 130               | 260   | 160                 |
| Jihlava              | 150   | 210     | 180               | 340   | 180                 |
| Demand (hectoliters) | 90    | 130     | 80                | 120   |                     |



# Transportation and Routing Problems

## Container Transportation Problem – mathematical model formulation

- Mathematical model is based on the mathematical model of transportation problem.

- Decision variables**

$x_{ij}$  = the shipment (in tons or hl) from  $i$ -th supplier to  $j$ -th customer

$y_{ij}$  = number of containers used for transport from  $i$ -th supplier to  $j$ -th customer

- Objective**

$$z = \sum_{i=1}^m \sum_{j=1}^n c_{ij} y_{ij} \rightarrow \min$$

- Constraints**

- It is necessary to add following constraints to the constraints of transportation problem:

$$x_{ij} \leq K y_{ij} \quad i = 1, 2, \dots, m; j = 1, 2, \dots, n,$$

$$y_{ij} \in \mathbf{Z}_+ \quad i = 1, 2, \dots, m; j = 1, 2, \dots, n.$$

```

TITLE ContainerTransportationProblem;

OPTIONS
EXCELWORKBOOK="CTP.xlsx";
EXCELSHEETNAME="MPL";

INDEX
i:=EXCELRange("source");
j:=EXCELRange("destination");

DATA
a[i]:=EXCELRange("supply");
b[j]:=EXCELRange("demand");
c[i,j]:=EXCELRange("cost");
K:=EXCELRange("capacity");

VARIABLES
x[i,j] EXPORT TO EXCELRange("shipment");

INTEGER VARIABLES
y[i,j] EXPORT TO EXCELRange("tank");

MODEL
MIN z EXPORT TO EXCELRange("total") =sum(c*y)

SUBJECT TO

source[i]:      sum(j:x[i,j])<=a[i];
destination[j]: sum(i:x[i,j])=b[j];
tanks[i,j]:     x<=K*y;

END

```

# Transportation and Routing Problems

## Container Transportation Problem – optimal solution

- Optimal solution
  - Decision variables (transferred volume)

| Source \ Destination | Tábor | Příbram | Jindřichův Hradec | Písek | Supply (hectoliter) |
|----------------------|-------|---------|-------------------|-------|---------------------|
| Plzeň                | 0     | 70      | 0                 | 40    | 110                 |
| České Budějovice     | 0     | 0       | 80                | 80    | 160                 |
| Jihlava              | 90    | 60      | 0                 | 0     | 180                 |
| Demand (hectoliters) | 90    | 130     | 80                | 120   |                     |

- Objective value
  - $z_0 = 3840$  (minimum total transport costs)
- Slack/surplus variables
  - $v_3 = 30$  (will remain in the warehouse in Jihlava)

# Transportation and Routing Problems

## Container Transportation Problem – optimal solution

- **Optimal solution**
  - Decision variables (number of tankers)

| Source \ Destination | Tábor | Příbram | Jindřichův Hradec | Písek | Supply (hectoliter) |
|----------------------|-------|---------|-------------------|-------|---------------------|
| Plzeň                | 0     | 4       | 0                 | 2     | 110                 |
| České Budějovice     | 0     | 0       | 4                 | 4     | 160                 |
| Jihlava              | 5     | 3       | 0                 | 0     | 180                 |
| Demand (hectoliters) | 90    | 130     | 80                | 120   |                     |

# Transportation and Routing Problems

## Bin Packing Problem

- **Definition of the BPP I**
  - A **set** of  $n$  **items** that can be packed into  $m$  **containers**.
  - The **weight**  $w_j$  and value  $c_j$  of item  $j$  are given.
  - Let  $K_i$  be a **weight capacity** of container  $i$ .
  - The objective is to **maximize** the **total value** of all **assigned items**.





# Transportation and Routing Problems

## Bin Packing Problem – BPP I

- Decision variables

$$x_{ij} = \begin{cases} 1 & \text{if item } j \text{ is assigned to container } i \\ 0 & \text{otherwise} \end{cases}$$

- Model

$$z = \sum_{i=1}^m \sum_{j=1}^n c_j x_{ij} \rightarrow \max,$$

$$\sum_{i=1}^m x_{ij} \leq 1 \quad j = 1, 2, \dots, n,$$

$$\sum_{j=1}^n w_j x_{ij} \leq K_i \quad i = 1, 2, \dots, m,$$

$$x_{ij} \in \mathbf{B} \quad i = 1, 2, \dots, m; j = 1, 2, \dots, n.$$

```
TITLE BinPackingProblemI;

OPTIONS
EXCELWORKBOOK="BPPI.xlsx";
EXCELSHEETNAME="MPL";

INDEX
i:=EXCELRange("container");
j:=EXCELRange("product");

DATA
w[j]:=EXCELRange("weight");
c[j]:=EXCELRange("value");
K[i]:=EXCELRange("capacity");

BINARY VARIABLES
x[i,j] EXPORT TO EXCELRange("placement");

MODEL
MAX z EXPORT TO EXCELRange("total") =sum(c*x);

SUBJECT TO
product[j]: sum(i:x[i,j])<=1;
container[i]: sum(j:w[j]*x[i,j])<K[i];

END
```



# Transportation and Routing Problems

## Bin Packing Problem (BPP I) – optimal solution

- Optimal solution
  - Placement of products in containers

|    | A         | B        | C       | D  | E   | F  | G   | H  | I  | J   | K  | L   | M   | N   | O   | P   | Q   | R   | S   | T   | U   | V   | W   |
|----|-----------|----------|---------|----|-----|----|-----|----|----|-----|----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|
| 1  |           |          | Product | P1 | P2  | P3 | P4  | P5 | P6 | P7  | P8 | P9  | P10 | P11 | P12 | P13 | P14 | P15 | P16 | P17 | P18 | P19 | P20 |
| 2  |           |          | Weight  | 10 | 7   | 6  | 12  | 5  | 9  | 11  | 3  | 12  | 7   | 9   | 13  | 12  | 7   | 5   | 4   | 9   | 8   | 4   | 15  |
| 3  |           |          | Value   | 80 | 130 | 80 | 100 | 30 | 70 | 150 | 30 | 140 | 80  | 110 | 130 | 110 | 80  | 70  | 30  | 120 | 100 | 60  | 170 |
| 4  | Container | Capacity |         |    |     |    |     |    |    |     |    |     |     |     |     |     |     |     |     |     |     |     |     |
| 5  | K1        | 25       |         | 0  | 0   | 1  | 0   | 0  | 0  | 0   | 0  | 0   | 1   | 0   | 0   | 0   | 1   | 1   | 0   | 0   | 0   | 0   | 0   |
| 6  | K2        | 20       |         | 0  | 1   | 0  | 0   | 0  | 0  | 0   | 0  | 0   | 0   | 0   | 1   | 0   | 0   | 0   | 0   | 0   | 0   | 0   | 0   |
| 7  | K3        | 28       |         | 0  | 0   | 0  | 0   | 0  | 0  | 1   | 0  | 0   | 0   | 1   | 0   | 0   | 0   | 0   | 0   | 0   | 1   | 0   | 0   |
| 8  | K4        | 30       |         | 0  | 0   | 0  | 0   | 0  | 0  | 0   | 0  | 0   | 0   | 0   | 0   | 1   | 0   | 0   | 1   | 1   | 0   | 1   | 0   |
| 9  | K5        | 27       |         | 0  | 0   | 0  | 0   | 0  | 0  | 0   | 0  | 1   | 0   | 0   | 0   | 0   | 0   | 0   | 0   | 0   | 0   | 0   | 1   |
| 10 |           |          |         |    |     |    |     |    |    |     |    |     |     |     |     |     |     |     |     |     |     |     |     |
| 11 | Total     | 1560     |         |    |     |    |     |    |    |     |    |     |     |     |     |     |     |     |     |     |     |     |     |

- Weight of container load

| 4 | Container | Capacity | Load |
|---|-----------|----------|------|
| 5 | K1        | 25       | 25   |
| 6 | K2        | 20       | 20   |
| 7 | K3        | 28       | 28   |
| 8 | K4        | 30       | 29   |
| 9 | K5        | 27       | 27   |

# Transportation and Routing Problems

## Bin Packing Problem

- **Definition of the problem 2.**
  - A set of  $n$  types of items that have to be transported using  $m$  containers of identical weight capacity  $K$ .
  - Let  $w_j$  be a weight of item type  $j$  and  $r_j$  be a number of them to be transported.
  - The objective is to minimize a number of containers used to transport all items.

# Transportation and Routing Problems

## Bin Packing Problem – BPP II

- **Example**

- Products must be transported to the client using identical **containers**. In the table, a **unit weight** of each product type (in kg) and a **number** of them to transport are given. The **weight capacity** of the container is **500 kg**.
- The objective is to **minimize** a **number** of used **containers**.

| BinPacking | Weight | Number |
|------------|--------|--------|
| Product 1  | 20     | 13     |
| Product 2  | 22     | 15     |
| Product 3  | 18     | 25     |
| Product 4  | 15     | 30     |
| Product 5  | 21     | 18     |
| Product 6  | 16     | 35     |



# Transportation and Routing Problems

## Bin Packing Problem – BPP II

- Decision variables

$$x_i = \begin{cases} 1 & \text{if container } i \text{ is used} \\ 0 & \text{otherwise} \end{cases}$$

$y_{ij}$  = a number of items of type  $j$  being transported in container  $i$

- Model

$$z = \sum_{i=1}^m x_i \rightarrow \min,$$

$$\sum_{i=1}^m y_{ij} = r_j \quad j = 1, 2, \dots, n,$$

$$\sum_{j=1}^n w_j y_{ij} \leq Kx_i \quad i = 1, 2, \dots, m,$$

$$x_i \in \mathbf{B} \quad i = 1, 2, \dots, m,$$

$$y_{ij} \in \mathbf{Z}_+ \quad i = 1, 2, \dots, m; j = 1, 2, \dots, n.$$

```
TITLE BinPackingProblemII;

OPTIONS
EXCELWORKBOOK="BPP11.xlsx";
EXCELSHEETNAME="MPL";

INDEX
i:=EXCELRange("container");
j:=EXCELRange("product");

DATA
w[j]:=EXCELRange("weight");
r[j]:=EXCELRange("number");
K:=EXCELRange("capacity");

BINARY VARIABLES
x[i] EXPORT TO EXCELRange("used");

INTEGER VARIABLES
y[i,j] EXPORT TO EXCELRange("placement");

MODEL
MIN z EXPORT TO EXCELRange("total") =sum(x);

SUBJECT TO
product[j]: sum(i:y[i,j])=r[j];
container[i]: sum(j:w[j]*y[i,j])<=K*x[i];

END
```



# Transportation and Routing Problems

## Bin Packing Problem (BPP II) – optimal solution

- Optimal solution
  - Objective value

$z_0 = 5$  (minimum number of containers)

|    | A         | B                  | C  | D  | E  | F  | G  | H    | I        |
|----|-----------|--------------------|----|----|----|----|----|------|----------|
| 1  | Product   | P1                 | P2 | P3 | P4 | P5 | P6 |      | Capacity |
| 2  | Weight    | 20                 | 22 | 18 | 15 | 21 | 16 |      | 500      |
| 3  | Number    | 13                 | 15 | 25 | 30 | 18 | 35 |      |          |
| 4  |           |                    |    |    |    |    |    |      |          |
| 5  | Container | Number of Products |    |    |    |    |    | Used | Load     |
| 6  | K1        | 0                  | 0  | 0  | 30 | 0  | 0  | 1    | 450      |
| 7  | K2        | 13                 | 0  | 0  | 0  | 11 | 0  | 1    | 491      |
| 8  | K3        | 0                  | 0  | 25 | 0  | 2  | 0  | 1    | 492      |
| 9  | K4        | 0                  | 15 | 0  | 0  | 5  | 4  | 1    | 499      |
| 10 | K5        | 0                  | 0  | 0  | 0  | 0  | 31 | 1    | 496      |
| 11 | K6        | 0                  | 0  | 0  | 0  | 0  | 0  | 0    | 0        |
| 12 |           |                    |    |    |    |    |    |      |          |
| 13 | Total     | 5                  |    |    |    |    |    |      |          |

# Transportation and Routing Problems

## Shortest Path Problem

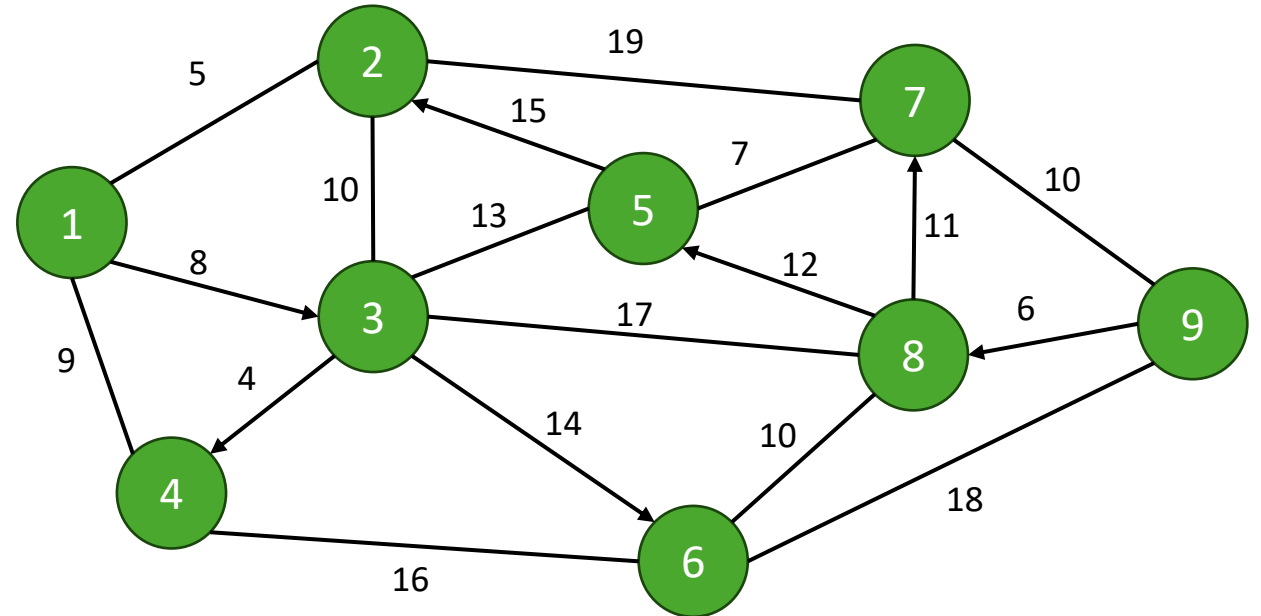
- The **objective** is to find the **shortest path between a pair** of nodes.
- A task solved on a daily basis when using navigation in a car or searching for a connection on a map portal.
- There are many algorithms that can be used to easily find all distances between all pairs of nodes in a given graph. Dijkstra's algorithm is designed to find the shortest paths from one particular node to all other nodes in the graph. It can be used repeatedly for different default nodes.
- A simple mathematical model can also be used for the solution.

# Transportation and Routing Problems

## Shortest Path Problem

### Example

- A distribution firm has been awarded a contract to transport an **overweight cargo** from **location 1** to **location 9**.
- **Distances in kilometers** are given for all arcs in the graph. Due to the fact that some roads have sections with dangerous drops, they can only be transported in one direction, which is indicated by **oriented arcs**.
- The objective is to **travel** the **minimum distance** when transporting cargo.







# Transportation and Routing Problems

## Shortest Path Problem

- Table with lengths of arcs

| Arcs | 1    | 2    | 3    | 4    | 5    | 6    | 7    | 8    | 9    |
|------|------|------|------|------|------|------|------|------|------|
| 1    | 1000 | 5    | 8    | 9    | 1000 | 1000 | 1000 | 1000 | 1000 |
| 2    | 5    | 1000 | 10   | 1000 | 1000 | 1000 | 19   | 1000 | 1000 |
| 3    | 1000 | 10   | 1000 | 4    | 13   | 14   | 1000 | 17   | 1000 |
| 4    | 9    | 1000 | 1000 | 1000 | 1000 | 16   | 1000 | 1000 | 1000 |
| 5    | 1000 | 15   | 13   | 1000 | 1000 | 1000 | 7    | 1000 | 1000 |
| 6    | 1000 | 1000 | 1000 | 16   | 1000 | 1000 | 1000 | 10   | 18   |
| 7    | 1000 | 19   | 1000 | 1000 | 7    | 1000 | 1000 | 1000 | 10   |
| 8    | 1000 | 1000 | 17   | 1000 | 12   | 10   | 11   | 1000 | 1000 |
| 9    | 1000 | 1000 | 1000 | 1000 | 1000 | 18   | 10   | 6    | 1000 |



# Transportation and Routing Problems

## Minimal Path Problem – mathematical model

- Decision variables

$$x_{ij} = \begin{cases} 1 & \text{if the vehicle goes from place } i \text{ to place } j \\ 0 & \text{otherwise} \end{cases}$$

- Model

$$z = \sum_{i=1}^n \sum_{i=1}^n c_{ij} x_{ij} \rightarrow \min,$$

$$\sum_{i=1}^n x_{i1} = 0, \quad \sum_{j=1}^n x_{nj} = 0,$$

$$\sum_{j=1}^n x_{1j} = 1, \quad \sum_{i=1}^n x_{in} = 1,$$

$$x_i \in \mathbf{B} \quad i = 1, 2, \dots, n; \quad j = 1, 2, \dots, n.$$

```
TITLE NejkratsiCesta;

OPTIONS
ExcelWorkBook="NejkratsiCesta.xlsx";
ExcelSheetName="MPL";

INDEX
i:=EXCELRange("uzel");
j:=i;
s[i]:=EXCELRange("s");
d[i]:=EXCELRange("d");
prubezne[i]:= i-s-d;

DATA
c[i,j]:=EXCELRange("vzdalenost");

BINARY VARIABLES
x[i,j] EXPORT TO EXCELRange("cesta");

MODEL
MIN z EXPORT TO EXCELRange("celkem") =sum(c*x);

SUBJECT TO

doUzlus[j in s]:          sum(i:x[i,j])=0;
zUzlud[i in d]:          sum(j:x[i,j])=0;
zUzlus[i in s]:          sum(j:x[i,j])=1;
doUzlud[j in d]:        sum(i:x[i,j])=1;
prubezneUzly[i in prubezne]: sum(j:x[i,j])=sum(j:x[i:=j,j:=i]);

END
```



# Transportation and Routing Problems

## Shortest Path Problem – optimal solution

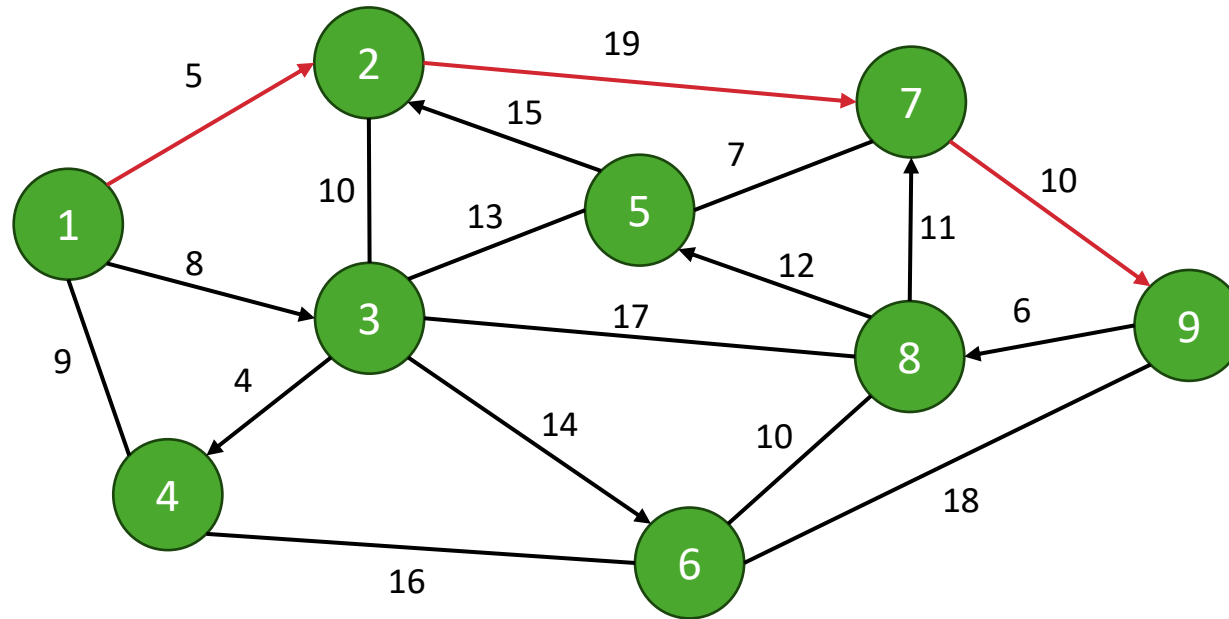
- **Optimal solution**
  - Objective value  
 $z_0 = 34$
  - Arcs in the path

| Arcs | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|------|---|---|---|---|---|---|---|---|---|
| 1    | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2    | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 |
| 3    | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4    | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5    | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6    | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7    | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 |
| 8    | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 9    | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

# Transportation and Routing Problems

## Shortest Path Problem – optimal solution

- **Optimal solution**
  - Objective value  
 $z_0 = 34$
  - Arcs in the path



# Transportation and Routing Problems

## Traveling Salesman Problem

- **Definition of the problem**
  - **Set of customers.**
  - **Each customer** must be visited **exactly once.**
  - **Cyclical route** starts and ends in the **home city** (index 1).
  - **Evaluation** of **direct travel** from location  $i$  to location  $j$  is denoted by  $c_{ij}$  (distance, time or cost).
  - **Objective** is to **minimize total length** of the **route**, total travel time or total travel cost.



# Transportation and Routing Problems

## Treveling Salesman Problem – mathematical model

### Decision variables

$$x_{ij} = \begin{cases} 1 & \text{if a vehicle travels directly between nodes } i \text{ and } j \\ 0 & \text{otherwise} \end{cases}$$

$u_i$  = dummy variable in sub-tours eliminating constraints

### Model

$$z = \sum_{i=1}^n \sum_{j=1}^n c_{ij} x_{ij} \rightarrow \min,$$

$$\sum_{j=1}^n x_{ij} = 1 \quad i = 1, 2, \dots, n, \quad \sum_{i=1}^n x_{ij} = 1 \quad j = 1, 2, \dots, n,$$

$$u_i + 1 - (n-1)(1 - x_{ij}) \leq u_j \quad i = 1, 2, \dots, n; \quad j = 2, 3, \dots, n,$$

$$x_{ij} \in \mathbf{B} \quad i = 1, 2, \dots, n; \quad j = 1, 2, \dots, n,$$

$$u_i \in \mathbf{R}_+ \quad i = 1, 2, \dots, m.$$

```

TITLE TSP;

OPTIONS
EXCELWORKBOOK="OTSP.xlsx";
EXCELSHEETNAME="MPL";

INDEX
i:=EXCELRange("city");
j:=i;

DATA
c[i,j]:=EXCELRange("distance");
n:=count(i)-1;

BINARY VARIABLES
x[i,j] EXPORT TO EXCELRange("route");

VARIABLES
u[i] EXPORT TO EXCELRange("order");

MODEL
MIN z EXPORT TO EXCELRange("total") =sum(c*x);

SUBJECT TO
fromCity[i]:      sum(j:x[i,j])=1;
toCity[j]:        sum(i:x[i,j])=1;
subtours[i,j]>1]: u[i]+1-n*(1-x[i,j])<=u[j];

END

```



# Transportation and Routing Problems

## Traveling Salesman Problem

- **Example**

- A sales representative of the **brewery** located in **Velvary** must visit 7 pubs in 7 cities.
- In the following table, **distances** (in km) correspond to **direct links** (roads) **between cities**. A dash indicates there is no direct road between cities.
- The **objective** is to visit all pubs **minimizing total length** of the tour.

| Town     | Velvary | Kralupy | Libcice | Slaný | Zlonice | Vraný | Bříza | Veltrusy |
|----------|---------|---------|---------|-------|---------|-------|-------|----------|
| Velvary  | 0       | 8       | -       | 13    | 10      | -     | 12    | 9        |
| Kralupy  | 8       | 0       | 6       | 16    | -       | -     | -     | 4        |
| Libcice  | -       | 6       | 0       | -     | -       | -     | -     | -        |
| Slaný    | 13      | 16      | -       | 0     | 7       | -     | -     | -        |
| Zlonice  | 10      | -       | -       | 7     | 0       | 7     | 13    | -        |
| Vraný    | -       | -       | -       | -     | 7       | 0     | 15    | -        |
| Bříza    | 12      | -       | -       | -     | 13      | 15    | 0     | 13       |
| Veltrusy | 9       | 4       | -       | -     | -       | -     | 13    | 0        |



# Transportation and Routing Problems

## Traveling Salesman Problem

- **Example**
  - The following table contains **distances between all pairs of cities**.

| Town     | Velvary | Kralupy | Libcice | Slaný | Zlonice | Vraný | Bříza | Veltrusy |
|----------|---------|---------|---------|-------|---------|-------|-------|----------|
| Velvary  | 0       | 8       | 14      | 13    | 10      | 17    | 12    | 9        |
| Kralupy  | 8       | 0       | 6       | 16    | 18      | 25    | 17    | 4        |
| Libcice  | 14      | 6       | 0       | 22    | 24      | 31    | 23    | 10       |
| Slaný    | 13      | 16      | 22      | 0     | 7       | 14    | 20    | 20       |
| Zlonice  | 10      | 18      | 24      | 7     | 0       | 7     | 13    | 19       |
| Vraný    | 17      | 25      | 31      | 14    | 7       | 0     | 15    | 26       |
| Bříza    | 12      | 17      | 23      | 20    | 13      | 15    | 0     | 13       |
| Veltrusy | 9       | 4       | 10      | 20    | 19      | 26    | 13    | 0        |





# Transportation and Routing Problems

## Treveling Salesman Problem – feasible solution

- **The Nearest Neighbor Algorithm**

1. Select any node as the initial one of the tour.
2. Find the **nearest node** (not selected before) to the **last node** and add it to the tour. If it is impossible (all nodes have been selected) then add the initial node to the tour (Hamiltonian cycle is created) and go to Step 4.
3. Go to Step 2.
4. End.

- Objective value

$$z = 85$$

| Town     | Velvary | Kralupy | Libcice | Slaný | Zlonice | Vraný | Bříza | Veltrusy |
|----------|---------|---------|---------|-------|---------|-------|-------|----------|
| Velvary  | 0       | 8       | 14      | 13    | 10      | 17    | 12    | 9        |
| Kralupy  | 8       | 0       | 6       | 16    | 18      | 25    | 17    | 4        |
| Libcice  | 14      | 6       | 0       | 22    | 24      | 31    | 23    | 10       |
| Slaný    | 13      | 16      | 22      | 0     | 7       | 14    | 20    | 20       |
| Zlonice  | 10      | 18      | 24      | 7     | 0       | 7     | 13    | 19       |
| Vraný    | 17      | 25      | 31      | 14    | 7       | 0     | 15    | 26       |
| Bříza    | 12      | 17      | 23      | 20    | 13      | 15    | 0     | 13       |
| Veltrusy | 9       | 4       | 10      | 20    | 19      | 26    | 13    | 0        |



# Transportation and Routing Problems

## Treveling Salesman Problem – optimal solution

- Optimal solution
  - Objective value

$$z_0 = 79$$

| Town     | Velvary | Kralupy | Libcice | Slaný | Zlonice | Vraný | Bříza | Veltrusy |
|----------|---------|---------|---------|-------|---------|-------|-------|----------|
| Velvary  | 0       | 8       | 14      | 13    | 10      | 17    | 12    | 9        |
| Kralupy  | 8       | 0       | 6       | 16    | 18      | 25    | 17    | 4        |
| Libcice  | 14      | 6       | 0       | 22    | 24      | 31    | 23    | 10       |
| Slaný    | 13      | 16      | 22      | 0     | 7       | 14    | 20    | 20       |
| Zlonice  | 10      | 18      | 24      | 7     | 0       | 7     | 13    | 19       |
| Vraný    | 17      | 25      | 31      | 14    | 7       | 0     | 15    | 26       |
| Bříza    | 12      | 17      | 23      | 20    | 13      | 15    | 0     | 13       |
| Veltrusy | 9       | 4       | 10      | 20    | 19      | 26    | 13    | 0        |

# Transportation and Routing Problems

## Traveling Salesman Problem with Time Windows

- **Definition of the problem**
  - Each location  $i$  has to be visited within time interval  $\langle e_i, l_i \rangle$ .
  - A vehicle spends given time  $S_i$  at location  $i$ .
  - Let  $d_{ij}$  be the travel time between locations  $i$  and  $j$ .
  - The objective is to determine the minimal Hamiltonian cycle (in terms of distance) respecting all time windows.

# Transportation and Routing Problems

## Traveling Salesman Problem with Time Windows – mathematical model

- Decision variables

$$x_{ij} = \begin{cases} 1 & \text{if a vehicle travels directly between locations } i \text{ and } j \\ 0 & \text{otherwise} \end{cases}$$

$t_i$  = time of vehicle arrival to location  $i$

- Model

- Variables  $u_i$  are eliminated and constraints are replaced with

$$t_i + S_i + d_{ij} - M(1 - x_{ij}) \leq t_j \quad i = 1, 2, \dots, n; \quad j = 2, 3, \dots, n; \quad i \neq j,$$

$$e_i \leq t_i \leq l_i \quad i = 2, 3, \dots, n,$$

$$t_1 = 0,$$

$$t_i \in \mathbf{R}_+ \quad i = 2, 3, \dots, n.$$

```

TITLE TSPTW;

OPTIONS
EXCELWORKBOOK="TSPTW.xls";
EXCELSHEETNAME="MPL";

INDEX
i:=EXCELRange("city");
j:=i;

DATA
c[i,j]:=EXCELRange("distance");
e[i]:=EXCELRange("earliest");
l[i]:=EXCELRange("latest");
S[i]:=EXCELRange("stay");
d[i,j]:=EXCELRange("time");
M:=1000;

BINARY VARIABLES
x[i,j] EXPORT TO EXCELRange("route");

VARIABLES
t[i] EXPORT TO EXCELRange("arrival");

MODEL
MIN z EXPORT TO EXCELRange("total") =sum(c*x);

SUBJECT TO
fromCity[i]:    sum(j:x[i,j])=1;
toCity[j]:      sum(i:x[i,j])=1;
travel[i,j>1]: t[i]+S[i]+d[i,j]-M*(1-x[i,j])<=t[j];
window[i>1]:    e[i]<=t[i]<=l[i];
startingPoint:  t[1]=0;

END
  
```



# Transportation and Routing Problems

## Treveling Salesman Problem with Time Windows – optimal solution

- Optimal solution
  - Objective value

$$z_0 = 100$$

|    |          |      |     |     |     |     |     |     |      |         |
|----|----------|------|-----|-----|-----|-----|-----|-----|------|---------|
| 21 | Route    | Velv | Kra | Lib | Sla | Zlo | Vra | Bri | Velt | Arrival |
| 22 | Velvary  | 0    | 0   | 0   | 0   | 0   | 0   | 0   | 1    | 0       |
| 23 | Kralupy  | 1    | 0   | 0   | 0   | 0   | 0   | 0   | 0    | 360     |
| 24 | Libcice  | 0    | 0   | 0   | 1   | 0   | 0   | 0   | 0    | 99      |
| 25 | Slany    | 0    | 0   | 0   | 0   | 0   | 1   | 0   | 0    | 146     |
| 26 | Zlonice  | 0    | 0   | 0   | 0   | 0   | 0   | 1   | 0    | 268     |
| 27 | Vrany    | 0    | 0   | 0   | 0   | 1   | 0   | 0   | 0    | 240     |
| 28 | Briza    | 0    | 1   | 0   | 0   | 0   | 0   | 0   | 0    | 303     |
| 29 | Veltrusy | 0    | 0   | 1   | 0   | 0   | 0   | 0   | 0    | 60      |
| 30 |          |      |     |     |     |     |     |     |      |         |
| 31 | Total    | 100  |     |     |     |     |     |     |      |         |

| Route    | Earliest | Latest | Arrival |
|----------|----------|--------|---------|
| Velvary  | 8:00     | -      | -       |
| Veltrusy | 9:00     | 11:00  | 9:00    |
| Libcice  | 8:30     | 11:00  | 9:39    |
| Slany    | 9:00     | 14:00  | 10:26   |
| Vrany    | 9:00     | 12:00  | 12:00   |
| Zlonice  | 11:30    | 15:00  | 12:28   |
| Briza    | 13:00    | 15:30  | 13:03   |
| Kralupy  | 14:00    | 16:00  | 14:00   |
| Velvary  | -        | -      | 14:35   |

# Transportation and Routing Problems

## Open Traveling Salesman Problem

- **Definition of the problem**
  - Set of customers.
  - Each customer must be visited exactly once.
  - Vehicle does not return to the home city (index 1).
  - Objective is to minimize total length of the route, total travel time or total travel cost.



# Transportation and Routing Problems

## Open Traveling Salesman Problem – optimal solution

- Optimal solution
  - Objective value

$$z_0 = 65$$

|    | A        | B    | C   | D   | E   | F   | G   | H   | I    | J     |
|----|----------|------|-----|-----|-----|-----|-----|-----|------|-------|
| 1  | Distance | Velv | Kra | Lib | Sla | Zlo | Vra | Bri | Velt |       |
| 2  | Velvary  | 0    | 8   | 14  | 13  | 10  | 17  | 12  | 9    |       |
| 3  | Kralupy  | 0    | 0   | 6   | 16  | 18  | 25  | 17  | 4    |       |
| 4  | Libcice  | 0    | 6   | 0   | 22  | 24  | 31  | 23  | 10   |       |
| 5  | Slany    | 0    | 16  | 22  | 0   | 7   | 14  | 20  | 20   |       |
| 6  | Zlonice  | 0    | 18  | 24  | 7   | 0   | 7   | 13  | 19   |       |
| 7  | Vrany    | 0    | 25  | 31  | 14  | 7   | 0   | 15  | 26   |       |
| 8  | Briza    | 0    | 17  | 23  | 20  | 13  | 15  | 0   | 13   |       |
| 9  | Veltrusy | 0    | 4   | 10  | 20  | 19  | 26  | 13  | 0    |       |
| 10 |          |      |     |     |     |     |     |     |      |       |
| 11 | Route    | Velv | Kra | Lib | Sla | Zlo | Vra | Bri | Velt | Order |
| 12 | Velvary  | 0    | 0   | 0   | 1   | 0   | 0   | 0   | 0    | 0     |
| 13 | Kralupy  | 0    | 0   | 1   | 0   | 0   | 0   | 0   | 0    | 6     |
| 14 | Libcice  | 1    | 0   | 0   | 0   | 0   | 0   | 0   | 0    | 7     |
| 15 | Slany    | 0    | 0   | 0   | 0   | 1   | 0   | 0   | 0    | 1     |
| 16 | Zlonice  | 0    | 0   | 0   | 0   | 0   | 1   | 0   | 0    | 2     |
| 17 | Vrany    | 0    | 0   | 0   | 0   | 0   | 0   | 1   | 0    | 3     |
| 18 | Briza    | 0    | 0   | 0   | 0   | 0   | 0   | 0   | 1    | 4     |
| 19 | Veltrusy | 0    | 1   | 0   | 0   | 0   | 0   | 0   | 0    | 5     |
| 20 |          |      |     |     |     |     |     |     |      |       |
| 21 | Total    | 65   |     |     |     |     |     |     |      |       |



# Transportation and Routing Problems

## Treveling Salesman Problem in Production

- **Definition of the problem**
  - The company produces utility glass (beakers, ashtrays, bottles, bowls, vases and test tubes). The production line measures the size of the drop of glass from the storage room into the press, on which the mold for the given product is placed. The conversion times (in hours) for changing the mold and setting the drop size are given in the table.
  - The company wants to minimize costs that correspond with downtime due to changing the mold and setting the drop.
    - a) The production batch always begins and ends with the production of a beaker.
    - b) The production batch begins with the production of the beaker and ends with any product.
    - c) The production batch begins with the production of the beaker and ends with the production of the bottle.

| Product   | Beaker | Ashtray | Bottle | Bowl | Vase | Test tube |
|-----------|--------|---------|--------|------|------|-----------|
| Beaker    | 0      | 6       | 8      | 11   | 5    | 7         |
| Ashtray   | 4      | 0       | 2      | 7    | 4    | 7         |
| Bottle    | 5      | 12      | 0      | 10   | 7    | 6         |
| Bowl      | 4      | 7       | 5      | 0    | 7    | 10        |
| Vase      | 7      | 11      | 10     | 7    | 0    | 6         |
| Test tube | 10     | 7       | 15     | 13   | 15   | 0         |





# Transportation and Routing Problems

## Treveling Salesman Problem in Production – optimal solution

a) The production batch always begins and ends with the production of a beaker.

| Product   | Beaker | Ashtray | Bottle | Bowl | Vase | Test tube |
|-----------|--------|---------|--------|------|------|-----------|
| Beaker    | 0      | 6       | 8      | 11   | 5    | 7         |
| Ashtray   | 4      | 0       | 2      | 7    | 4    | 7         |
| Bottle    | 5      | 12      | 0      | 10   | 7    | 6         |
| Bowl      | 4      | 7       | 5      | 0    | 7    | 10        |
| Vase      | 7      | 11      | 10     | 7    | 0    | 6         |
| Test tube | 10     | 7       | 15     | 13   | 15   | 0         |

| Product   | Beaker | Ashtray | Bottle | Bowl | Vase | Test tube | Order |
|-----------|--------|---------|--------|------|------|-----------|-------|
| Beaker    | 0      | 0       | 0      | 0    | 0    | 1         | 0.    |
| Ashtray   | 0      | 0       | 0      | 0    | 1    | 0         | 2.    |
| Bottle    | 1      | 0       | 0      | 0    | 0    | 0         | 5.    |
| Bowl      | 0      | 0       | 1      | 0    | 0    | 0         | 4.    |
| Vase      | 0      | 0       | 0      | 1    | 0    | 0         | 3.    |
| Test tube | 0      | 1       | 0      | 0    | 0    | 0         | 1.    |

▪ Objective value  $z_0 = 35$

```

TITLE Glass1;

OPTIONS
EXCELWORKBOOK="Glass.xlsx";
EXCELSHEETNAME="MPL1";

INDEX
i:=EXCELRange("product");
j:=i;

DATA
c[i,j]:=EXCELRange("time");
n:=count(i)-1;

BINARY VARIABLES
x[i,j] EXPORT TO EXCELRange("schedule");

VARIABLES
u[i] EXPORT TO EXCELRange("order");

MODEL
MIN z EXPORT TO EXCELRange("total") =sum(c*x);

SUBJECT TO
fromProduct[i]:      sum(j:x[i,j])=1;
toProduct[j]:        sum(i:x[i,j])=1;
subtours[i,j]>1]:    u[i]+1-n*(1-x[i,j])<=u[j];

END

```



# Transportation and Routing Problems

## Treveling Salesman Problem in Production – optimal solution

b) The production batch **begins** with the production of the **beaker** and **ends** with **any product**.

| Product   | Beaker | Ashtray | Bottle | Bowl | Vase | Test tube |
|-----------|--------|---------|--------|------|------|-----------|
| Beaker    | 0      | 6       | 8      | 11   | 5    | 7         |
| Ashtray   | 0      | 0       | 2      | 7    | 4    | 7         |
| Bottle    | 0      | 12      | 0      | 10   | 7    | 6         |
| Bowl      | 0      | 7       | 5      | 0    | 7    | 10        |
| Vase      | 0      | 11      | 10     | 7    | 0    | 6         |
| Test tube | 0      | 7       | 15     | 13   | 15   | 0         |

| Product   | Beaker | Ashtray | Bottle | Bowl | Vase | Test tube | Order |
|-----------|--------|---------|--------|------|------|-----------|-------|
| Beaker    | 0      | 0       | 0      | 0    | 1    | 0         | 0     |
| Ashtray   | 0      | 0       | 1      | 0    | 0    | 0         | 3     |
| Bottle    | 0      | 0       | 0      | 0    | 0    | 1         | 4     |
| Bowl      | 0      | 1       | 0      | 0    | 0    | 0         | 2     |
| Vase      | 0      | 0       | 0      | 1    | 0    | 0         | 1     |
| Test tube | 1      | 0       | 0      | 0    | 0    | 0         | 5     |

▪ Objective value  $z_0 = 27$

```

TITLE Glass2;

OPTIONS
EXCELWORKBOOK="Glass.xlsx";
EXCELSHEETNAME="MPL2";

INDEX
i:=EXCELRange("product");
j:=i;
v[i]:=EXCELRange("v");

DATA
c[i,j]:=EXCELRange("time");
n:=count(i)-1;

BINARY VARIABLES
x[i,j] EXPORT TO EXCELRange("schedule");

VARIABLES
u[i] EXPORT TO EXCELRange("order");

MODEL
MIN z EXPORT TO EXCELRange("total") =sum(c*x);

SUBJECT TO
FromProduct[i]:          sum(j:x[i,j])=1;
toProduct[j]:           sum(i:x[i,j])=1;
subtours[i,j] WHERE (NOT (j IN v)): u[i]+1-n*(1-x[i,j])<=u[j];

END

```



# Transportation and Routing Problems

## Treveling Salesman Problem in Production – solution

c) The production batch **begins** with the production of the **beaker** and **ends** with the production of the **bottle**.

| Product   | Beaker | Ashtray | Bottle | Bowl | Vase | Test tube |
|-----------|--------|---------|--------|------|------|-----------|
| Beaker    | 0      | 6       | 8      | 11   | 5    | 7         |
| Ashtray   | 0      | 0       | 2      | 7    | 4    | 7         |
| Bottle    | 0      | 12      | 0      | 10   | 7    | 6         |
| Bowl      | 0      | 7       | 5      | 0    | 7    | 10        |
| Vase      | 0      | 11      | 10     | 7    | 0    | 6         |
| Test tube | 0      | 7       | 15     | 13   | 15   | 0         |

| Product   | Beaker | Ashtray | Bottle | Bowl | Vase | Test tube | Order |
|-----------|--------|---------|--------|------|------|-----------|-------|
| Beaker    | 0      | 0       | 0      | 0    | 1    | 0         | 0.    |
| Ashtray   | 0      | 0       | 0      | 1    | 0    | 0         | 3.    |
| Bottle    | 1      | 0       | 0      | 0    | 0    | 0         | 5.    |
| Bowl      | 0      | 0       | 1      | 0    | 0    | 0         | 4.    |
| Vase      | 0      | 0       | 0      | 0    | 0    | 1         | 1.    |
| Test tube | 0      | 1       | 0      | 0    | 0    | 0         | 2.    |

▪ Objective value  $z_0 = 30$

```

TITLE Glass3;

OPTIONS
EXCELWORKBOOK="Glass.xlsx";
EXCELSHEETNAME="MPL3";

INDEX
i:=EXCELRange("product");
j:=i;

DATA
c[i,j]:=EXCELRange("time");
n:=count(i)-1;

BINARY VARIABLES
x[i,j] EXPORT TO EXCELRange("schedule");

VARIABLES
u[i] EXPORT TO EXCELRange("order");

MODEL
MIN z EXPORT TO EXCELRange("total") =sum(c*x);

SUBJECT TO
fromProduct[i]: sum(j:x[i,j])=1;
toProduct[j]: sum(i:x[i,j])=1;
subtourc[i,j]>1): u[i]+1-n*(1-x[i,j])<=u[j];
x[3,1]=1;

END

```



# Transportation and Routing Problems

## Vehicle Routing Problem

- **Definition of the problem**

- $G = \{V, E\}$  be a complete **digraph** with distance  $c_{ij}$  given for each arc  $(i, j)$ .
- Let **node 1** be a **depot**, where one vehicle with **capacity**  $V$  is available,  $|U| = n$ .
- Each **customer**  $i$  associated with **request** of **size**  $q_i$ .
- The **objective** is to **satisfy** all **customers'** requirements and to **minimize total length** of the routes.

- **Decision variables**

$$x_{ij} = \begin{cases} 1 & \text{if a vehicle travels directly between nodes } i \text{ and } j \\ 0 & \text{otherwise} \end{cases}$$

$u_i =$  dummy variable for the balance of load on the vehicle

- **Assumptions**

$$\sum_{i=2}^n q_i > V,$$

$$q_i \leq V \quad i = 2, 3, \dots, n.$$



# Transportation and Routing Problems

## Vehicle Routing Problem – mathematical model

### Model

$$z = \sum_{i=1}^n \sum_{j=1}^n c_{ij} x_{ij} \rightarrow \min,$$

$$\sum_{j=1}^n x_{ij} = 1 \quad i = 2, 3, \dots, n,$$

$$\sum_{i=1}^n x_{ij} = 1 \quad j = 2, 3, \dots, n,$$

$$u_i + q_j - V(1 - x_{ij}) \leq u_j \quad i = 1, 2, \dots, n; j = 2, 3, \dots, n,$$

$$u_i \leq V \quad i = 2, 3, \dots, n,$$

$$u_1 = 0,$$

$$x_{ij} \in \mathbf{B} \quad i = 1, 2, \dots, n; j = 1, 2, \dots, n,$$

$$u_i \in \mathbf{R}_+ \quad i = 2, 3, \dots, n.$$

```
TITLE VRP;

OPTIONS
EXCELWORKBOOK="VRP.xlsx";
EXCELSHEETNAME="MPL";

INDEX
i:=EXCELRange("city");
j:=i;

DATA
c[i,j]:=EXCELRange("distance");
q[i]:=EXCELRange("requirement");
U:=EXCELRange("capacity");

BINARY VARIABLES
x[i,j] EXPORT TO EXCELRange("routes");

VARIABLES
u[i] EXPORT TO EXCELRange("load");

MODEL
MIN z EXPORT TO EXCELRange("total") =sum(c*x);

SUBJECT TO
fromCity[i>1]:          sum(j:x[i,j])=1;
toCity[j>1]:            sum(i:x[i,j])=1;
loadBalance[i,j>1]:    u[i]+q[j]-U*(1-x[i,j])<=u[j];
capacity[i>1]:         u[i]<U;
startingPoint:         u[1]=0;

END
```

# Transportation and Routing Problems

## Vehicle Routing Problem

- **Example**
  - The sales representative of the brewery has arranged advantageous contracts.
  - Pubs will take **barrels** of beer in **quantities** given in the following table. For delivery, a vehicle with the **capacity** of **50 barrels** will be used.
  - The **objective** is to **satisfy** all **requirements** **minimizing total length** of the vehicle **tours**.

|          | Requirement |
|----------|-------------|
| Velvary  | 0           |
| Kralupy  | 18          |
| Libcice  | 10          |
| Slany    | 15          |
| Zlonice  | 12          |
| Vrany    | 10          |
| Briza    | 8           |
| Veltrusy | 11          |

# Transportation and Routing Problems

## Vehicle Routing Problem – optimal solution

- Optimal solution
  - Objective value

$$z_0 = 87$$

| Route1        | Requirement |
|---------------|-------------|
| Velvary       | 0           |
| Kralupy       | 18          |
| Libcice       | 10          |
| Veltrusy      | 11          |
| Velvary       | 0           |
| <b>Celkem</b> | <b>39</b>   |

| Route1        | Requirement |
|---------------|-------------|
| Velvary       | 0           |
| Briza         | 8           |
| Vrany         | 10          |
| Zlonice       | 12          |
| Slany         | 15          |
| Velvary       | 0           |
| <b>Celkem</b> | <b>45</b>   |

# Transportation and Routing Problems

## Pickup and Delivery Problems (PDP)

- **One-to-One PDP**
  - For each requirement a pick-up location and a delivery location are given. Vehicle routes start and end at a common depot.
  - Transport of handicapped persons (Dial-a-Ride Problem), Messenger Problem etc.
- **Many-to-Many PDP**
  - Commodity may be picked up at one of many locations and also be delivered to one of many locations.
  - For example, shared bicycles or scooters.
- **One-to-Many-to-One PDP**
  - Each customer receives a delivery originating at a common depot and sends picked up quantity to the depot.
  - Barrels transport between brewery and restaurants etc.



# Transportation and Routing Problems

## Undirected Chinese Postman Problem

### Example

- At Halloween, trick-or-treating children want to **visit all houses** in neighborhood. The lengths of streets (in meters), they must go through, are given in the table.
- Will you **plan** a tour for children to **minimize the total distance**.

| Arc   | Length | Arc     | Length |
|-------|--------|---------|--------|
| (1,2) | 210    | (6,7)   | 80     |
| (1,9) | 160    | (6,11)  | 150    |
| (2,3) | 140    | (7,8)   | 80     |
| (2,5) | 80     | (7,9)   | 110    |
| (3,4) | 40     | (9,10)  | 160    |
| (3,5) | 210    | (10,11) | 130    |
| (4,6) | 310    | (10,12) | 190    |
| (5,6) | 70     | (11,12) | 150    |



# Transportation and Routing Problems

## Undirected Chinese Postman Problem – mathematical model

- Decision variables

$x_{ij}$  = a number of copies of arc  $(i, j)$  in supergraph  $G^*$

- Model

$$z = \sum_{i=1}^n \sum_{j=1}^n c_{ij} x_{ij} \rightarrow \min,$$

$$x_{ij} + x_{ji} \geq r_{ij} \quad i, j = 1, 2, \dots, n,$$

$$\sum_{j=1}^n x_{ji} = \sum_{j=1}^n x_{ij} \quad i = 1, 2, \dots, n,$$

$$x_{ij} \in \mathbf{Z}_+ \quad i, j = 1, 2, \dots, n.$$

$$r_{ij} = \begin{cases} 1 & \text{jestliže existuje hrana } (i, j) \\ 0 & \text{jinak} \end{cases}$$

```
TITLE UCPP;

OPTIONS
EXCELWORKBOOK="UCPP.xls";
EXCELSHEETNAME="MPL";

INDEX
i:=EXCELRange("node");
j:=i;

DATA
c[i,j]:=EXCELRange("length");
r[i,j]:=EXCELRange("arc");

INTEGER VARIABLES
x[i,j] EXPORT TO EXCELRange("number");

MODEL
MIN z EXPORT TO EXCELRange("total") =sum(c*x);

SUBJECT TO
arc[i,j]:      x[i,j]+x[i:=j,j:=i]>=r[i,j];
Euler[i]:      SUM(j:x[i,j])=SUM(j:x[i:=j,j:=i]);

END
```

# Transportation and Routing Problems

## Undirected Chinese Postman Problem – optimal solution

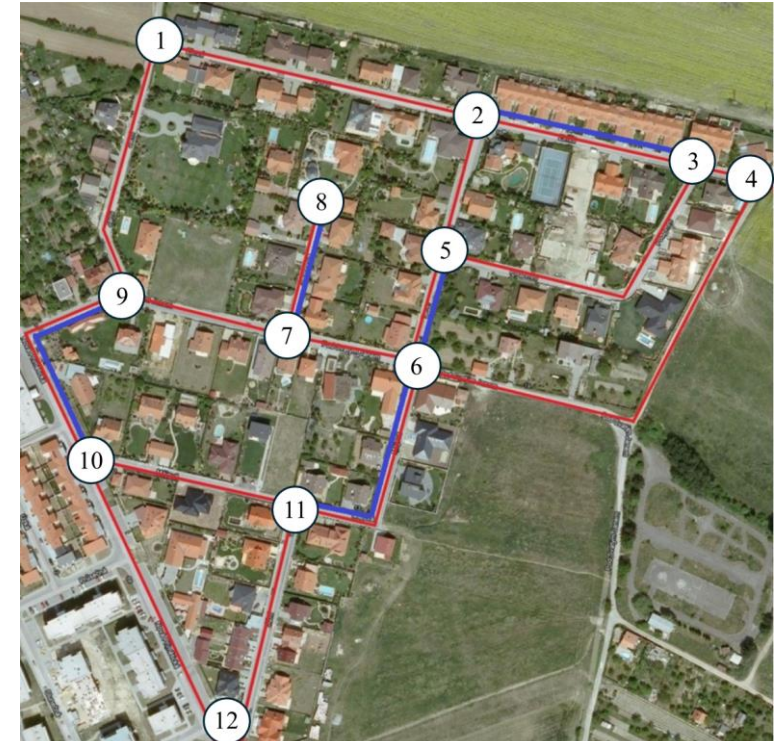
- Optimal solution

- Objective value

$$z_0 = 2870$$

|    |        |      |   |   |   |   |   |   |   |   |    |    |    |
|----|--------|------|---|---|---|---|---|---|---|---|----|----|----|
| 31 | Number | 1    | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 |
| 32 | 1      | 0    | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0  | 0  | 0  |
| 33 | 2      | 0    | 0 | 1 | 0 | 1 | 0 | 0 | 0 | 0 | 0  | 0  | 0  |
| 34 | 3      | 0    | 1 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0  | 0  | 0  |
| 35 | 4      | 0    | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0  | 0  | 0  |
| 36 | 5      | 0    | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 0 | 0  | 0  | 0  |
| 37 | 6      | 0    | 0 | 0 | 1 | 0 | 0 | 1 | 0 | 0 | 0  | 1  | 0  |
| 38 | 7      | 0    | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 1 | 0  | 0  | 0  |
| 39 | 8      | 0    | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0  | 0  | 0  |
| 40 | 9      | 1    | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1  | 0  | 0  |
| 41 | 10     | 0    | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0  | 1  | 0  |
| 42 | 11     | 0    | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0  | 0  | 1  |
| 43 | 12     | 0    | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1  | 0  | 0  |
| 44 |        |      |   |   |   |   |   |   |   |   |    |    |    |
| 45 | Total  | 2870 |   |   |   |   |   |   |   |   |    |    |    |

Route: 1, 2, 3, 4, 6, 11, 12, 10, 9, 10, 11, 6, 5, 3, 2, 5, 6, 7, 8, 7, 9, 1.



# Transportation and Routing Problems

## Other Variations of Chinese Postman Problem

- **Directed Chinese Postman Problem** (municipal waste collection in one-way streets)
- **Mixed Chinese Postman Problem** (street clearing and sprinkling)
- **Capacitated Postman Problem** (municipal waste collection)
- **Rural Postman Problem** (mail delivery)
- **Windy Postman Problem** (mail delivery)
- **Hierarchical Postman Problem** (snow plowing)



Škoda Auto University

# Thank you for attention

**Jan Fábry**

Department of production, logistics and quality management

✉ [fabry@savs.cz](mailto:fabry@savs.cz)

🌐 [www.janfabry.cz](http://www.janfabry.cz)

[www.savs.cz](http://www.savs.cz)