Stochastic Vehicle Routing Problems with Simultaneous Pickup and Delivery Services

Eshetie Berhan
Addis Ababa University, Addis Ababa institute of Technology
P.O.Box:385 Addis Ababa, Ethiopia
berhan.eshetie@gmail.com

ABSTRACT

The problem of designing a set of routes with minimum cost to serve a collection of customers with a fleet of vehicles is a fundamental challenge, when the number of customers to be dropped or picked up is not known during the planning horizon. The purpose of this paper is to develop a vehicle routing Problem (VRP) model that addresses stochastic simultaneous pickup and delivery in the urban public transport systems. To this effect, the model is fitted with real data collected from Ambessa City Bus Service Enterprise (ACBSE) and solved using Clark-Wright saving algorithm. The findings of the study show that, the model is feasible and showed an improvement on the current routes both on the number of buses used and the total kilometer covered.

Keywords: Stochastic VRP, Simultaneous Pickup and Delivery, VRP

1. INTRODUCTION

VRP is a well-studied combinatorial optimization problem for the last half century. Many extensions have been evolved from it in order to support decision making under different real-world conditions. Due to this reason, various variants of VRP have been developed from it. Moreover, since the introduction of VRP, there have been many new insights and algorithms developed to study the classical or deterministic VRP by Kallehauge [17] as well as for the stochastic and dynamic variations of it [2, 15, 16].

The variants of VRP models are differed by the inclusion or exclusion of different side constraints. The most common side constraints are restrictions on capacity of vehicle [4], total time or time windows [21] precedence relations between pairs of cities and the number of depots [20, 23] are some of the examples. The variant of VRP which most commonly studied is VRP with Time Windows (VRPTW) [6, 17, 19, 21]. Other variants of VRP are VRP with Pickup and Deliveries and Time Windows (CVRPPDTW), Multiple Depot VRP with Time Windows (MDVRPTW), Split Delivery VRP with Time Windows (SDVRPTW) and Periodic VRP with Time Windows (PVRPTW) [8, 9, 10]; and VRP with Pickup and Delivery (VRPPD), where the delivery and pickup are treated separately as VRP with divisible Delivery and Pickup [1, 24].

In the area of stochastic environment, some of the variants are Stochastic VRP (SVRP) and/or VRP with stochastic Customer Demand (VRPSD), SVRP with pure pickup or a pure delivery problem [3]. This type of VRP has been attempted in the literatures with areas of application like to model public bus transport by Eshetie et al. [14], waste collection by Milić and Jovanović [22], plant to customer distribution by Chepuri and Tito [5], collection and delivery of goods by Bertsimas [3] and others. In the stochastic VRP environment, VRP with stochastic customer demand is the most studied variant in the literatures [13].

Further, VRP model with Simultaneous Pickup and Delivery was also studied by Kanthavel et al. [18] with consideration of first delivery and then followed by pickup service but named as VRP with simultaneous delivery and pickup. This assumption is more clearly illustrated by Parragh et al. [24] and Kanthavel et al. [18] with a symbol representation and mathematical model.

This model illustrates first with symbols ▽ as delivery and second with symbols ◀ as pickup along each route. Similarly as in the work of Parragh et al. [24] VRPSPD was studied as a set of backhauls or pickup vertices, \( P = \{1, \ldots, n\} \) and a set of line hauls or delivery vertices, \( D = \{n + 1, \ldots, n + \bar{n}\} \). As it can be seen from this consideration, first the pickup is performed from 1 to \( n \) then followed by the delivery after the end node from \( n + 1 \) to \( n + \bar{n} \).

The idea of simultaneous delivery and pickup with deterministic demand on the same node (for each client or vertices) was noted on the work of Tang and Galvo [25] as one alternative in their literature but not modeled and solved. Similar research by the same authors Tang and Galvo [26], studied simultaneous pickup and delivery service but deliveries are supplied from a single depot at the beginning of the service followed by pickup loads to be taken to the same depot at the conclusion of the service. Most of the models considered a deterministic demand on both delivery and pickup services except the work of Wang 2011 [27] which considered stochastic demand but on alternative pickup and delivery services using synthesized data.

However, though there are various variants of VRPs evolved from the classical VRP models there is no model, so far, that addresses the Stochastic VRP with real simultaneous pickup and delivery services at each bus stop in the urban public bus transport system except the attempt was made by Eshetie et al. [11, 14]. This paper tries to develop a Stochastic Vehicle Routing Problem with Simultaneous Pickup and Delivery (SVRPSPD)
model for ACBSE, urban public bus transport, so as to determine a route for each vehicle that minimizes the total distance traveled. The remainder of this paper is organized as follow. Section 2 deals about model formulation of SVRPSPD. Section 3 presents about model validation and solving the model. Section 4 provides conclusion of the paper with future direction.

2. MODEL FORMULATION

Suppose a vehicle with capacity Q starts from the depot v₀ and travels from v₁, v₂, ..., vₙ and provides passengers’ services of pick and/or drop up to the last node vₙ along the path as shown in Figure 1. Let the cumulative number of passengers picked up by a vehicle k be represented by C_p and the cumulative number of passengers dropped be C_d along the path until node v_n; then C_p and C_d are computed as C_p(v_i) = \sum_{j \in E(v_i)} p_j and C_d(v_n) = \sum_{i \in E(v_n)} d_i. Where p_j and d_i are random number of passengers to be picked up and dropped at node i respectively. At the depot, C_p = C_d = 0 and the path will not become feasible if the expected cumulative number of passengers that remain in the bus when the bus is leaving node i which is C_p - C_d ≥ Q.

Figure 1: Illustration of the SVRPSPD

It checks also whether the net load of the bus for any consecutive nodes will not exceed the bus capacity when the bus is visiting node v_n. Let the L_p(v_n) = C_p(v_n) + L_p(v_{n-1}) - C_d(v_n) is the remaining net load in the bus between any consecutive nodes then the route will be feasible if L_p(v_n) ≤ Q.

To formulate the mathematical model the following notations and representations are used.

Let V = {v₀, v₁, v₂, ..., vₙ} is set of nodes or vertices treated as bus stops, and v₀ is a depot where buses will be dispatched.

A is set of arcs (i, j) ∈ A
K is number of vehicles k = {1, 2, ..., K}

\( c_{ij} \) is the distance traversing the arc from node i to node j
\( p_i \) is the expected number of passengers to be picked at node i, which is a random non-negative integer
\( d_i \) is the expected number of passengers to be dropped at node i which is a random non-negative integer
Q the vehicle capacity
n total number of nodes or vertices or bus stops included in the model.

\( y_{i,j}^k \) the expected cumulative number of passengers picked by vehicle k when leaving from node i, and \( y_{i,j}^k = 1 \) if vehicle k travels from node i to node j; 0 otherwise.
\( z_{i,j}^k \) the expected number of passengers which is(are) remaining in vehicle k when leaving from node i
\( x_{i,j}^k = 1 \); if vehicle k travels from node i to node j; 0 otherwise

The objective is to determine a route for each vehicle that serves a set of nodes (v_n) such that the total distance traveled \( \sum \sum c_{ij} x_{i,j}^k \) is minimized. However, it is subjected to the following constraints. That is each vehicle leaves the depot is used at most once, that is \( \sum_{i=1}^{n} x_{i,j}^k \leq 1 \); each node has to be served exactly by one vehicle and expressed as \( \sum_{k=0}^{n} x_{i,j}^k = 1 \); the same vehicle arrives in node i must leave from same node is represented by \( \sum_{k=0}^{n} y_{i,j}^k = \sum_{l=0}^{n} y_{l,j}^k \); and \( z_{i,j}^k \) + \( y_{i,j}^k \) ≤ Q which ensures that the expected cumulative net load on vehicle k when leaving from node i is always less than the vehicle capacity.

The traversed load constraint,(\( z_{i,j}^k - d_j - z_{j,i}^k \)) \( x_{i,j}^k \) and (\( y_{i,j}^k - p_j - y_{j,i}^k \)) \( x_{i,j}^k \) indicate that when arc (i, j) is traversed by vehicle k, the number of passengers to be dropped by the vehicle has to be decreased by \( d_j \) while the number of passengers picked up has to be increased by \( p_j \) respectively. At the depot the bus starts its service with full capacity; indicates that \( z_{i,j}^k = y_{i,j}^k = 0 \). The overall model is then is summarized and given as follow:

\[
\text{Minimize } \sum_{k=1}^{K} \sum_{i=0}^{n} \sum_{j=0}^{n} c_{ij} x_{i,j}^k
\]

Subject to:
\[
\sum_{j=1}^{n} x_{i,j}^k \leq 1; \forall k = 1, ..., K
\]
\[
\sum_{i=0}^{n} x_{i,j}^k = 1; \forall j = 1, ..., n
\]
\[
\sum_{l=0}^{n} x_{i,j}^k - \sum_{j=0}^{n} x_{i,j}^k = 0; \forall v_{i,j} = 1, ..., n \text{ & } \forall k = 1, ..., K
\]
\[
z_{i,j}^k + y_{i,j}^k \leq Q; \forall v_{i,j} = 1, ..., n \text{ & } \forall k = 1, ..., K
\]
\[
(z_{i,j}^k - d_j - z_{j,i}^k) x_{i,j}^k \leq 1, 2, ..., K \text{ & } \forall v_{i,j} = 1, ..., n
\]
\[(y_k^j - p_j) - y_j^j)x_{kj}^j = 0; \quad v_k, l, 2 \ldots K \& y_{li} = 1, \ldots n \quad (7)\]

\[z_k^j, z_l^j \geq 0 \quad (8)\]

During the planning horizon, the minimum number of vehicles \(K\) can be determined using:

\[K = \max \left\{ \frac{\sum_i d_i}{q}, \left\lfloor \frac{\sum_i d_i}{q} \right\rfloor \right\} \]

3. MODEL VALIDATION

To validate the model given in section 2 the real scenario of ACBSE operations, are modified and fitted on ACBSE. It is the only urban public bus transport service enterprise in the city of Addis Ababa, Ethiopia. Currently it serves more than 115 routes that connect different parts of the city using 690 operational buses [12]. However for this purpose, in this research, only one depot that has 58 bus stops is considered. On this depot, on average, the company uses 11 buses and covers a 752Km in a single trip to serve the 58 bus stops. The following terms and representations are used during the model fitting processes:

Passengers and depot: \(V = \{v_0, v_1, v_2, \ldots, v_{58}\}\) is a set of nodes including the depot correspond to the locations of passengers to be picked or dropped.

Demands:
Passengers have stochastic pickup and delivery demands. Actual passengers’ demand of each location \(v_i\) is only known when the vehicle arrives at passengers’ location \(i\).

Vehicles Capacity:
The vehicle has a limited capacity \(Q = 70\) passengers. If the total expected passengers (i.e. the cumulative of the difference between dropped and picked up) exceeds the vehicle capacity, route failure is said to be occurred. But no penalty cost assumed in this case. The bus terminates its services and back to the depot.

Route:
A route must start at the depot, visit a number of passengers’ locations or bus stops and return to the depot. A feasible route to the SVRPSPD is a permutation of the bus stops \(R = (v_0, v_1, v_2, \ldots, v_{58})\) starting and ending at the depot (that is, \(v_0 = v_{58} = 0\)) and it is called a priori tour.

Distance to be minimized:
Let \(A = (i, j); i, j \in V, i \neq j\) is the set of arcs joining the nodes and a non-negative matrix \(C = [c_{ij}; i, j \in V, i \neq j]\) denotes the traveling distances between nodes \(i\) and \(j\). The from-to-distance of a sample of origin-destination are computed from the digital latitude and longitude data from Table 1 using great circle computation and presented in Table 2.

3.1 Input Parameters to the Model
To run and test the model, the input parameters that have to be fitted to the model are required. These inputs are either collected or generated/computed. These data are the from-to-distance, the passengers demand and the demand distributions which are computed or generated at each location point. Each of them is briefly explained and presented in section 3.1.1 and 3.1.2.

3.1.1 Stochastic Passengers Demand
The passengers’ demand collected in 58 location points of ACBSE from 2004 to 2014 are used to fit the demand behavior of passengers. The snapshot of passengers picked up \((p_i)\) and passengers dropped \((d_i)\) and the digital location point \(v_i\) are reported in Table 1.

3.1.2 From-to-Distance
The from-to-distance for each location \(i\) is computed by taking the longitude and latitude locations of each point using Great Circle distance formula that considers the circular nature of earth. Each \(c_{ij}\) is defined as the distance from \(i\) to \(j\), which can be directly considered as the cost associated to transport passenger including depot 0. Further, it assumes the distance is symmetric, that is \(c_{ij} = c_{ji}\) and satisfies the triangular inequality.

Table 1: Sample demand distribution at each location

<table>
<thead>
<tr>
<th>(v_i)</th>
<th>Location (decimal)</th>
<th>Expected Passengers</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Longitude</td>
<td>Latitude</td>
</tr>
<tr>
<td>0</td>
<td>38.8</td>
<td>9.16</td>
</tr>
<tr>
<td>1</td>
<td>38.9</td>
<td>9.1</td>
</tr>
<tr>
<td>3</td>
<td>38.8</td>
<td>8.94</td>
</tr>
<tr>
<td>4</td>
<td>38.8</td>
<td>9.16</td>
</tr>
<tr>
<td>5</td>
<td>38.9</td>
<td>9.13</td>
</tr>
<tr>
<td>6</td>
<td>38.8</td>
<td>9.04</td>
</tr>
<tr>
<td>7</td>
<td>38.8</td>
<td>9.18</td>
</tr>
<tr>
<td>8</td>
<td>38.8</td>
<td>9.14</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>57</td>
<td>38.6</td>
<td>9.11</td>
</tr>
<tr>
<td>58</td>
<td>39.0</td>
<td>9.13</td>
</tr>
<tr>
<td>59</td>
<td>38.8</td>
<td>9.04</td>
</tr>
</tbody>
</table>

3.2 Solving the Model
A heuristic procedure developed for the classical VRPs have been extended to solve SVRPSPD model developed above. The heuristics adopted is Clarke-Wright algorithm. The Clarke-Wright algorithm is iteratively repeated for each node as a starting node with the objective of improving the quality of the solution. The following assumptions are considered during solving the model.
All routes start and end at the depot.
Each node in $v_i$ is visited exactly once by a vehicle.
The cumulative demand along the route or demand at any node shall never exceed the vehicle capacity $Q$.
All vehicles have the same capacity and are stationed at the node of origin.
Split delivery is not permitted.
Each vehicle makes exactly one trip during the simulation run.

The task is to determine a route for each vehicle so as to serve a set of nodes such that the total distance traversed is minimal. The solution using a Clarke-Wright algorithm is obtained using the following steps:

- **Step 1:** Select any node from the central depot $v_0$.
- **Step 2:** Compute savings using $s_{ij} = c_{ij} + c_{ji} - c_{ij} \forall i, j \in \{1, 2, ..., n\}$.
- **Step 3:** Order the savings from largest to smallest.
- **Step 4:** Starting at the top of the savings list and moving downward, form larger sub-tours by linking appropriate nodes $i$ and $j$ and determine the net passengers’ demand, $L_p(v_n)$, until the vehicle attains its maximum load $Q$. If $L_p(v_n) \leq Q$, the tour is feasible. That is the total cumulative demand, $L_p(v_n)$ should be less than or equals to the vehicle capacity $Q$. Otherwise the model need to define a new tour in which node $v_{n+1}$ will be the starting node and passenger’s demand, $L_p(v_{n+1})$ takes the first position.
- **Step 5:** Insert the depot between the first and the last nodes of the tour.
- **Step 6:** Repeat from step 2 until all nodes are visited or all passengers are serviced.

Since the model developed is new, most of the time, the worst behavior in such an algorithm is not known. However, according to Golden and Stewart (1978), for a sequential version of such an algorithm where at each step selecting the best savings from the last node added to the sub-tour the worst case ratio is bounded by a linear function in $\log n$ that is a running time of 5.88. Thus, the Clarke and Wright savings procedure for this model requires on the order of $n^2 \log n$ computation, which is about 6164.336 computational times.

Using the Clarke-Wright savings algorithm, route is constructed by incrementally selecting passengers along the nodes until the cumulative number of passengers reaches the vehicle capacity or all customers are visited. Initially each vehicle starts at the depot $v_0$ empty and set passengers included in the tour. The algorithm selects the next customer to visit from the list of feasible locations and the capacity of the vehicle is updated before the next location is selected and included in the tour. The vehicle returns to the depot when the capacity constraints of the vehicle is met or when all the passengers at each location are visited. Finally the total minimum distance $\sum c_{ij} x_{ij}$ is computed as the objective function value for the complete route of the vehicle. For each route, the total demand $L_p(v_n)$ and the CPU computation time are also computed.

The findings of the simulation results are summarized in Table 2 and the simulation run snapshot in Figure 2. The findings show that a minimum and maximum distance covered is 432 and 646. The maximum CPU time recorded is 2.27 seconds which is the worst case, whereas the minimum CPU time is 0.13 seconds. The average performances of the model show that on average 6.48 routes are required to serve passenger demands of 271 and on average the simulation run was performed with 0.40 seconds of CPU time. During this instance, the average distance traveled by the vehicles in a single trip is 552.92 km. As compared to the current performances of the ACBSE stated on section3, the findings of the simulation run show that there is an improvement of 26.47% on the kilometer coverage and 41.09% on the number of trips (buses) involved during the service of the 58 bus stops.

<table>
<thead>
<tr>
<th>Run</th>
<th>Total Demand</th>
<th>Total Distance (Km)</th>
<th>Number of Routes</th>
<th>CPU Time</th>
</tr>
</thead>
<tbody>
<tr>
<td>Min</td>
<td>179</td>
<td>432</td>
<td>5</td>
<td>0.13</td>
</tr>
<tr>
<td>Max</td>
<td>427</td>
<td>646</td>
<td>8</td>
<td>2.27</td>
</tr>
<tr>
<td>Mean</td>
<td>271.20</td>
<td>552.92</td>
<td>6.48</td>
<td>0.40</td>
</tr>
<tr>
<td>Stdv.</td>
<td>49.49</td>
<td>61.09</td>
<td>0.77</td>
<td>0.42</td>
</tr>
</tbody>
</table>

**Figure 2:** Simulation run Sample Snapshots

4. CONCLUSION

The model developed is the first of its kind due to the fact that it considers VRP with real simultaneous pickup and delivery at each bus stop and treated them as stochastic and random. The findings of the solution show that the model developed and the solution achieved at this level is feasible to consider as outputs to the solution space. As compared to the current bus scheduling performances of ACBSE, the findings of the study show an improvement on the number of trips made (buses involved for each trip) and total kilometer covered during a single scheduling horizon.

Moreover, the connected routes in the solution space may not be practical routes that existed in the city.
Thus, this should be considered as a limitation of the model, which is to be addressed as further research directions in the future.

REFERENCES


