An Adaptive Iterated Local Search for the Mixed Capacitated General Routing Problem

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Outline

- Background and Motivation
- The Mixed Capacitated General Routing Problem (MCGRP)
- Literature
- Adaptive Iterated Local Search
- Results
- Summary, Conclusion, Further Work



The Daily Shake

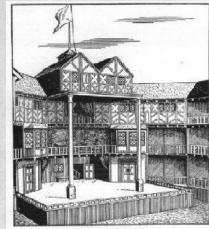
Elizabethan Words Inc.

1/31/1593

Edition 1, Volume 1

Bubonic Plague ravaging London, Globe Theatre closed (1593)

It's been nearly 200 years since the Black Death spread to Europe. Now the Globe theatre, along with many other theatres and public areas, has been closed in attempt to stop the recent outbreaks which have been occurring since 1563. These closings are causing widespread fear throughout the masses, as well as a lack of pay for actors and theatre management workers. It is unknown as to when the Globe will re-open, with death rates terrifyingly high



The Stage of the Globe (denses from the model make by Er. J. G. Adama)

Early man of "Action" William Shakespeare 1564 - 1616

William Shakespeare was baptized on April 25, 1564. He was the son of John and Mary Shakespeare.He was born third out of eight children. Most of his early life is suspected to have been spent in grammar schools, where he learned to read and write.At age 18 he married 26 year old Anne Hathaway on November 27, 1582. It is suspected that the wedding was rushed because six months later his first daughter, Susanna, was born on May 26, 1583. Two years later the twins, Hamnet and Judith, were born on February 2, 1585. Then in 1596, his son Hamnet died, at age 11, of unknown causes.

William Shakespeare spent most of his career life as a poet, actor, and playwright. He is the writer of many of the world's most famous plays such as Romeo & Juliet, Macbeth, and A Midsummer Nights Dream. His early works were comedies, up until about 1600. Then it turned to tragedies. This could have been a reaction to the early death of his son. Along with being a playwright, he was a skilled poet. He has 154 famous sonnets, named their number in chronological order, such as "Sonnet 29."

William Shakespeare died of unknown causes on April 23, 1616. He was buried April 25, 1616 in the Holy Trinity Church. His remains reside there still today as requested in his last will and testament. The words on his tombstone are:

> "Good friend for Jesus forbear To dig the dust enclosed here! Blest be the man that spares these stones, And curst be he that moves my bones."



Newspaper carrier routing















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Arc or Node Routing?

- Point-based demand
 - doormat
 - mailbox
 - node routing
 - Iarge number
- Abstraction
 - aggregate demand along street segments
 - all street segments with demand must be serviced
 - arc routing
 - too crude
- Qualified aggregation
- Node/arc routing





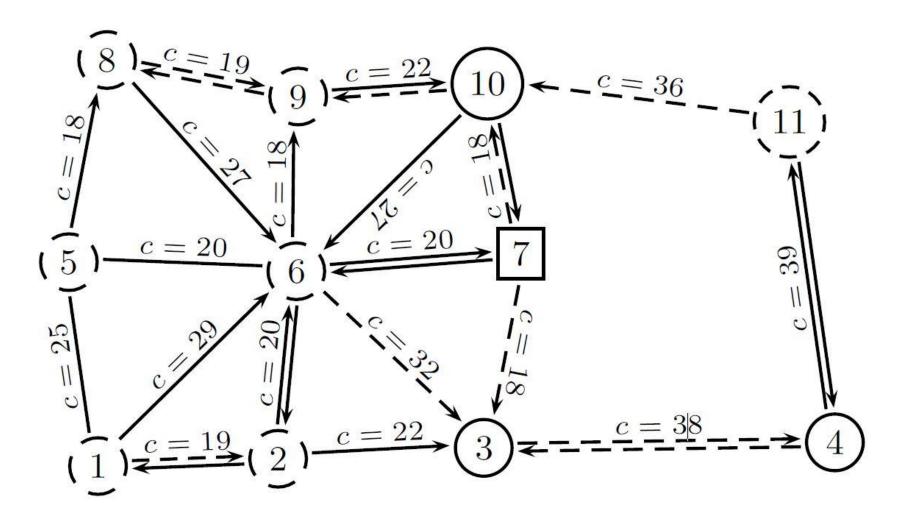
The Mixed Capacitated General Routing Problem (MCGRP)

- A.k.a.
 - the Capacitated General Routing Problem (on mixed graphs) CGRP(-m)
 - the Node, Edge, and Arc Routing Problem (NEARP)
- Mixed weighted (multi)graph G = (V, E, A), depot $d \in V$
- **Travel cost** $c_{i,j}$ for each link
- Customers V_R, E_R, A_R , demand $q_{i,j}$, service cost $s_{i,j}$
- Homogeneous (fixed) fleet of vehicles K, each with capacity Q
- Find minimum cost plan such that each customer is serviced exactly once by a vehicle starting and ending at the depot, respecting the vehicle capacity

- Generalization of CVRP, CARP, GRP, …
- Removes node/arc routing dichotomy
- Transformations to CARP / GVRP / ... possible

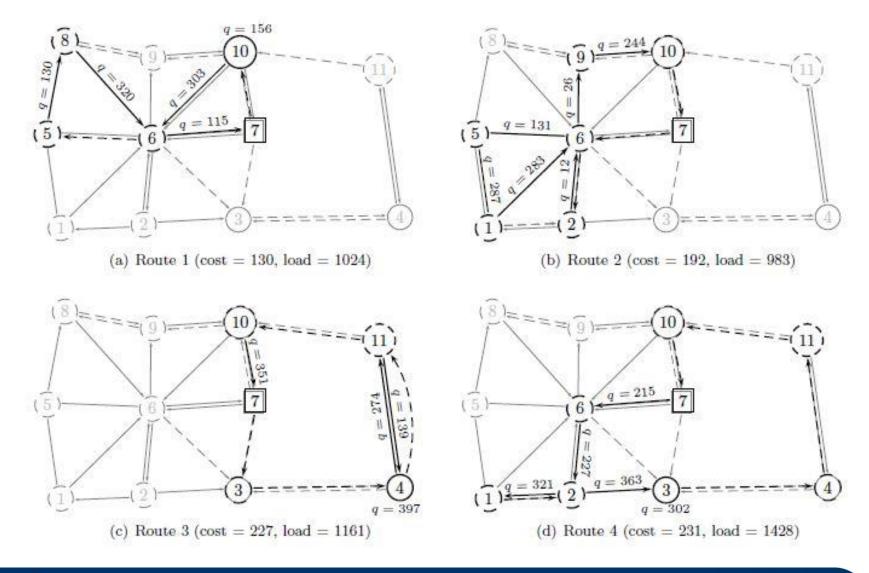


Example - CBMix23 Q=1437, c_{ij}=c_{ji}, s_{ij}=q_{ij}, IN_rI=3, IE_rI=2, IA_rI=15, т=20





A CBMix23 (Q=1437) solution, 4 routes with total travel cost 780





Literature (1)

- Pandit & Muralidharan (1995):
 A capacitated general routing problem on mixed networks.
 Computers & Operations Research, 22:465–478, 1995.
- First definition of the MCGRP (heterogeneous fleet and maximum duration constraint, named the Capacitated General Routing Problem (CGRP)
- Route-first-cluster-second heuristic

Test instances

- inspired from curb-side waste collection in residential areas
- random instances from the Capacitated Chinese Postman Problem literature



Literature (2)

- Gutiérrez et al. (2002): The capacitated general routing problem on mixed graphs. Revista Investigacion Operacional, 23:15–26, 2002.
- Studied the homogeneous fixed fleet version of the CGRP
- Called it the Capacitated General Routing Problem on Mixed Graphs (CGRP-m)
- Proposed a O(n³) heuristic
- Comparative study
 - 28 homogeneous fixed fleet instances, k=2,3,4; 6<τ<21
 - Average 10% better than Pandit and Muralidharan (1995)



Literature (3)

Prins & Bouchenoua (2005): A memetic algorithm solving the VRP, the CARP and general routing problems with nodes, edges and arcs.

In *Recent Advances in Memetic Algorithms*, vol 166, pp 65– 85. Springer.

- Introduced the Node, Edge, and Arc Routing Problem (NEARP) name
- Proposed a memetic algorithm
- Defined the CBMix MCGRP benchmark with 23 grid based instances
- Experiments on CBMix, standard CARP and CVRP instances



Literature (4)

 Kokubugata, Moriyama, and Kawashima (2007): A practical solution using simulated annealing for general routing problems with nodes, edges, and arcs. In Engineering Stochastic Local Search Algorithms. Designing, Implementing and Analyzing Effective Heuristics, vol. 4638, pp136–149. Springer.

- Developed a simulated annealing algorithm for MCGRP
- Provided several new best known solutions for CBMix



Literature (5)

- Bach, Hasle, Wøhlk (2013): A lower bound for the node, edge, and arc routing problem. Computers & Operations Research, 40(4):943–952, 2013.
- The first lower bounding procedure for the MCGRP
- BHW benchmark 20 instances based on well known CARP instances (gdb, val, egl)
- DI-NEARP benchmark 24 instances from real-world newspaper distribution cases in Norway
- Numerical results on CBMix, BHW, DI-NEARP



Literature (6)

- Hasle, Kloster, Smedsrud, and Gaze (2012): Experiments on the node, edge, and arc routing problem. Technical Report A23265, SINTEF, 2012.
- Spider industrial VRP solver
- Experiments on CBMix, BHW, and DI-NEARP benchmarks
- Several best new upper bounds
- Web page for MCGRP <u>http://www.sintef.no/nearp</u>



Literature (7)

- Bosco, Laganà, Musmanno, and Vocaturo (2013): Modeling and solving the mixed capacitated general routing problem. Optimization Letters, 7(7):1451–1469
- Proposed the first IP formulation for the MCGRP
- Extended valid inequalities for the CARP to the MCGRP
- Developed a B&C algorithm
- Two new benchmarks, totalling 342 instances:
 - mggdb derived from the gdb undirected CARP instances (138)
 - mgval, derived from the mval mixed CARP instances (204)
 - 6 sets corresponding to different values of β:
 # required links whose demand is shifted to adjacent vertices.
- Computational experiments
 - mggdb and mgval instances with less than 8 vehicles
 - 4 smallest-size CBMix instances, providing two optimal solutions



Literature (8)

- Gaze, Hasle, Mannino (2013): Column generation for the mixed capacitated general routing problem. WARP1
- Gaze (2013): Exact optimization methods for the mixed capacitated general routing problem. Master's thesis, Norwegian University of Science and Technology, 2013.
- Extends the column generation approach by Letchford and Oukil (2009) to the MCGRP and uses it to solve the root node of a Branch-and-Price tree
- Experiments on mcgrp and small subset of mgval



Literature (9)

- Bach, Lysgaard, Wøhlk (2014): A Branch-and-Cut-and-Price Algorithm for the Mixed Capacitated General Routing Problem. In Routing and Scheduling Problems – Optimization using Exact and Heuristic Methods. Ph.D. dissertation, School of Business and Social Sciences, Aarhus University, Denmark.
- Developed a B&C&P for the MCGRP
- Experiments on CBMix, BHW, mggdb, mgval (one subset)
 - CBMix: improve the best known upper bound for 2 instances and the best known lower bound for 21 instances

- BHW: prove optimality for 2 new instances
- mggdb: prove optimality for 31 new instances



Literature (10)

- Bode, Irnich, Laganà, Vocaturo (2014): Two-Phase Branchand-Cut for the Mixed Capacitated General Routing Problem. Technical Report LM-2014-02, University of Mainz
- Presents new two-index mathematical model for the MCGRP
- Proposes a two-phase B&C algorithm that uses an aggregate formulation to develop an effective lower bounding procedure
- Computational experiments for half of the mggdb and mgval instances (β = 0.25, 0.30, 0.35)

- 62 out of 69 mggdb instances solved to optimality
- to 62 out of 102 mgval instances solved to optimality



Adaptive Iterative Local Search (AILS)

Good balance between intensification and diversification
 Avoid non-productive search efforts

Iterated Local Search

- Simulated search over local optima
- Trajectory based intensification
- Perturbation
- ALNS + conditional deep intensification with pure LS
- No progress: major disruption ("kick") + LS



AILS – Initial solution and ALNS details

Initial solution – Augment-merge + bin packing

Destructors

- Random
- Node
- Edge
- Arc
- Worst
- Related
- Tree
- Constructors
 - Random
 - Greedy
 - Regret
- Merits based on Destructor / Constructor pairs



AILS – Local Search details

5 operators

LS_Full

- Swap
- Or-opt, max segment length 3
- 2-opt
- 3-opt, max segment length 3
- Flip
- LS1
- LS2
- Aggressive move strategy
 - Union of neighborhoods
 - All moves with positive savings considered



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Algorithm tuning

- Selection of 17 hard CBMix, BHW, DI-NEARP instances
- Two destructor configurations
- No further intensification
- No kick diversification
- No quality discrimination
- No reset of roulette wheel scores
- Parameter tuning



Algorithm 2	Adaptive Iterative	Local Search	(* Final Detailed	Implementation *)
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1:	function AILS(Instance)
2:	
3:	IterationCounter := 0;
4:	$IterPerStage := N_ITER_PER_STAGE$
5:	$KickCountdown := N_ITER_BEFORE_KICK$
6:	RESET_ROULETTE_PROBABILITIES()
7:	comment: Construct first solution and take to deep local optimum
8:	$x_{init} := \text{Construct_Initial_Solution}(Instance)$
9:	$x_{incumbent} := LS_FULL(x_{init})$
10:	$x_{LocalIncumbent} := x_{incumbent}$
11:	comment: Main body: iterative phase
12:	repeat
13:	$x_{current} := x_{BestThisStage} := x_{LocalIncumbent}$
14:	comment: Execute a batch of iterations
15:	for $i := 0$ to $IterPerStage$ do
16:	IterationCounter := IterationCounter + 1
17:	$NewBest := COMBINED_ALNS_AND_LS$
18:	if NewBest then
19:	$IterPerStage := N_ITER_PER_STAGE -1$
20:	$KickCountdown := N_ITER_BEFORE_KICK$
21:	break
22:	end if
23:	end for
24:	comment: Increase number of iterations
25:	IterPerStage := IterPerStage + 1
26:	until TIMEOUT()
27:	return x _{incumbent}
28:	end function



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1:	function Combined_ALNS_and_LS
2:	comment: Check for stagnation
3:	if $KickCountdown > 0$ then
4:	comment: Reset roulette probabilities regularly
5:	if (IterationCounter modulo PI_RESET) = 0 then RESET_ROULETTE_PROBABILITIES()
6:	$k := \text{RANDOM}(1, k_{\text{max}})$
7:	$x_{current} := \text{ROULETTE_DESTROY_AND_REPAIR}(k)$
8:	if $z(x_{current}) \geq \text{QUALITY_FACTOR} \cdot z(x_{BestThisStage})$ return FALSE
9:	comment: Cost acceptable, intensify with LS1 or LS2 based on 70% probability
0:	$x_{current} := $ if RANDOM $(0,100) \le 70$ then LS1 $(x_{current})$ else LS2 $(x_{current})$
1:	KickCountdown := KickCountdown - 1
2:	if $z(x_{current}) < z(x_{BestThisStage})$ then
3:	$x_{BestThisStage} := x_{current}$
4:	comment: Give higher probability to selected Destructor/Constructor pair
15:	Update_Roulette_Probabilities()
6:	comment: Return true if an update has been performed
7:	return UPDATE_INCUMBENTS($x_{current}$)
8:	end if
9:	return FALSE
20:	else
21:	comment: Nothing has happened for a while, make a major, random destroy and repair
2:	$k := \operatorname{RANDOM}(\tau/2, \tau)$
23:	$x_{LocalIncumbent} := \text{RANDOM_DESTROY_AND_REPAIR}(k)$
24:	$x_{current} := x_{LocalIncumbent} := LS_FULL(x_{LocalIncumbent})$
25:	UPDATE_INCUMBENTS $(x_{current})$
26:	comment: Return true to exit the for loop of AILS
27:	return TRUE
8:	end if
29:	end function



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Computational Experiments MCGRP(1)

- C++ under Linux Ubuntu 12.04.1 LTS 64-bit
- Intel Xeon E5530 @2.4 GHz
- CBMix (23)
 - 11-150 nodes
 - 29-332 edges/arcs
 - 20≤**т**≤212
- BHW (20)
 - 11-72 nodes
 - 22-380 edges/arcs
 - 20≤**т**≤410
- DI-NEARP (24)
 - 560-1120 nodes
 - 815-1450 edges
 - 240≤**т**≤833



Computational Experiments MCGRP(2)

- mggdb (6 sets of 23 instances=138)
 - 3-10 vehicles
 - 18≤**т**≤48
- mgval (6 sets of 34 instances=204)
 - 2-10 vehicles
 - 38≤т≤129



Summary of experimental results (1)

CBMix (200s and 3600s time limit)

- Best known upper bounds for 22 of 23, even with 200s limit. 3600s: 1.8% lower than SA. 2 optimal solutions.
- Prins & Bouchenoua 2005, MA
- Kokubugata et al. (2007), SA
- SINTEF Spider (2012), ILS/VND
- Bach, Lysgaard, Wøhlk (2014), B&C&P
- BHW (3600s)
 - Best known upper bounds for all 20 instances
 - 4 optimal solutions, 1 only closed by AILS
 - SINTEF Spider (2012), ILS/VND
 - Bach, Lysgaard, Wøhlk (2014), B&C&P
- DI-NEARP instances (3600s)
 - Best known upper bounds for all 24 instances
 - SINTEF Spider (2012), ILS/VND



Summary of experimental results (2)

- mggdb (138, 107 known optimal solutions)
 - AILS finds all
 - 12 first known upper bounds
 - 17 ties
 - 2 inferior
- mgval (204, 103 known optimal solutions)
 - AILS finds all
 - 61 improved upper bounds (27)
 - 35 ties
 - 5 inferior
- Bach, Lysgaard, Wøhlk (2014), B&C&P
- Bode, Irnich, Laganà, Vocaturo (2014), B&C



				Problem set	5		
Algorithm	gdb	val	egl	C	D	E	F
GLS	0.000	0.032	1223	0.047	0.011	0.098	0.000
MA	0.025	0.132	0.805	1	778.5	1077	
BACO	0.154	0.351	2.348			-	(-)
VNS	1221	0.056	0.538	1223	1211	1922	-
TSA	0.070	0.100	0.725	0.054	0.164	0.168	0.249
Ant-CARP	0.102	0.083	0.558	0.210	0.083	0.360	0.199
MA	0.285	-		(-		-
AILS	0.000	0.053	0.330	0.018	0.000	0.228	0.000

Table 19: Average percentage above the BKS for top-performing CARP algorithms in the literature.

- GLS: Beullens et al. (2003)
- MA: Lacomme et al. (2004a)
- BACO: Lacomme et al. (2004b)
- VNS: Polacek et al. (2008)
- TSA: Brandão and Eglese (2008)
- Ant-CARP: Santos et al (2010)
- MA: Prins & Bouchenoua (2005)



	Problem set								
Algorithm	Christofides et al. (1969, 1979)	Taillard (1993)	Golden et al. (1998)	Li et al. (2005)					
GRASP	0.071	-	0.525	-					
MB	0.027	0.236	0.263	0.202					
MA-CVRP	0.030	0.096	0.210						
PARALLEL	0.085	0.131	0.411	0.299					
MA	0.389		24	-					
AILS	0.073	0.180	1.063	0.489					

Table 20: Average percentage above the BKS for top-performing CVRP algorithms in the literature.

- GRASP: Prins (2009)
- MB: Mester and Bräysy (2007)
- MA-CVRP: Nagata and Bräysy (2009)
- PARALLEL: Gröer et al. (2011)



			MA		SA		Spider		AILS			
• 15 12 10 10 10 10 10 10 10 10 10 10 10 10 10								=7200)	$(sec_{tot}$	25.2495	$(sec_{tot} =$	and the second second
Instance	τ	LB	z	sectot	avg z	sectot	<i>z</i>	secinc	z	secinc	<i>z</i>	secinc
CBMix1	48	2409	2632	108.3	2617.1	15.1	2589	1231.0	2585	26.4	2585	26.4
CBMix2	185	9742	12336	1078.5	12322.4	661.4	12222	4156.0	11876	192.4	11749	1869.2
CBMix3	79	3014	3702	157.0	3695.2	56.0	3767	6612.0	3619	195.8	3614	418.3
CBMix4	98	5302	7583	548.1	7728.5	76.1	7802	6744.0	7550	68.4	7483	3384.7
CBMix5	65	3789	4562	100.0	4685.3	41.5	4688	1349.0	4508	118.6	4459	593.1
CBMix6	108	5201	7087	204.5	7101.4	98.0	7139	6687.0	7043	106.3	6969	1619.0
CBMix7	168	7296	9974	662.6	9704.8	351.7	9767	3205.0	9444	139.7	9428	2516.7
CBMix8	177	7956	10714	767.6	10710.2	263.8	10689	1413.0	10405	156.1	10338	2143.9
CBMix9	50	3460	4041	140.8	4132.4	12.5	4147	5517.0	4002	53.3	3991	430.7
CBMix10	107	6432	7755	843.2	7763.2	108.3	7931	4665.0	7538	150.9	7525	1399.5
CBMix11	82	3031	4503	414.7	4599.6	49.8	4525	536.0	4494	75.3	4484	543.8
CBMix12	53	3138	3235	71.3	3235	21.4	3235	14.0	*3138	178.9	*3138	178.9
CBMix13	141	6524	9339	550.6	9270.6	312.8	9332	1427.0	9079	168.4	9037	2840.4
CBMix14	93	5731	8615	357.2	8769.3	65.3	8638	6404.0	8511	26.3	8473	608.7
CBMix15	91	6318	8359	390.2	8385.3	97.3	8443	3553.0	8269	59.0	8221	2962.2
CBMix16	169	7416	9389	536.1	9024.3	445.5	9022	6754.0	8743	185.5	8742	844.6
CBMix17	63	3654	4165	116.1	4107.6	43.0	4235	1271.0	4034	62.2	4034	62.2
CBMix18	127	6089	7411	475.7	7214.6	278.4	7346	1994.0	7130	150.8	7052	2556.7
CBMix19	212	11143	17036	1273.4	16677.5	469.8	16692	5688.0	16322	189.6	16155	451.8
CBMix20	73	3452	4918	164.6	4902.9	50.7	4859	3501.0	4806	126.7	4738	577.9
CBMix21	180	12474	18509	1370.6	18318.3	530.4	18809	5322.0	18060	140.8	17875	1012.9
CBMix22	42	1825	1941	65.8	1970.5	9.5	1941	492.0	1941	8.8	1941	8.8
CBMix23	20	780	*780	20.4	*780	2.7	*780	0.3	*780	0.0	*780	0.0
Sum/Average	2431	126176	167806	452.9	166936.0	176.6	167818	3414.6	163877	112.2	162811	1176.1

Table 4: Computational results on the CBMix instances.



			Spider $(sec_{tot}=7200)$		$\begin{array}{c} \text{AILS} \\ (sec_{tot} = 3600) \end{array}$		
Instance	au	LB	z	secinc	z	secinc	
BHW1	29	324	337	6.0	337	0.2	
BHW2	29	470	*470	36.0	*470	0.1	
BHW3	20	326	415	18.0	415	23.2	
BHW4	50	240	*240	1.0	*240	0.0	
BHW5	162	502	506	610.0	*502	119.2	
BHW6	110	388	*388	58.0	*388	10.7	
BHW7	229	930	1104	6324.0	1070	2895.1	
BHW8	117	644	672	1801.0	668	1273.2	
BHW9	178	791	920	2431.0	875	212.3	
BHW10	142	6810	8596	6205.0	8524	152.9	
BHW11	71	3986	5023	3012.0	4914	2139.6	
BHW12	115	6346	11042	6059.0	10887	19.0	
BHW13	175	8746	14510	5723.0	14346	2962.6	
BHW14	221	17762	25194	4584.0	24833	2812.6	
BHW15	128	12193	15564	6728.0	15354	2223.0	
BHW16	410	26014	44527	5747.0	43948	3352.9	
BHW17	240	15396	26768	6823.0	26235	3548.7	
BHW18	194	11202	15833	5532.0	15170	1551.1	
BHW19	107	7080	9480	3605.0	9388	677.2	
BHW20	293	10730	16625	6769.0	16291	1748.1	
Sum/Average	3020	130880	198214	3603.6	194855	1286.1	

Table 5: Computational results on the BHW instances.



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			Spi (sec_{tot})	der =7200)	AII $(sec_{tot} =$		
Instance	au	LB	z	secinc	z	secinc	
DI-NEARP-n240-Q2k	240	16376	24371	4569.0	23807	3003.0	
DI-NEARP-n240-Q4k	240	14362	18352	4495.0	18197	2374.2	
DI-NEARP-n240-Q8k	240	13442	15937	6421.0	15884	2001.8	
DI-NEARP-n240-Q16k	240	13116	14953	5274.0	14717	1058.4	
DI-NEARP-n422-Q2k	422	11623	19133	6629.0	18943	2486.2	
DI-NEARP-n422-Q4k	422	11284	15987	4524.0	15869	940.0	
DI-NEARP-n422-Q8k	422	11220	14627	2925.0	14442	813.7	
DI-NEARP-n422-Q16k	422	11198	14357	4661.0	14339	240.5	
DI-NEARP-n442-Q2k	442	35068	52062	7091.0	51052	1303.4	
DI-NEARP-n442-Q4k	442	33585	45906	6308.0	44952	3339.7	
DI-NEARP-n442-Q8k	442	32985	45395	5964.0	43264	1029.5	
DI-NEARP-n442-Q16k	442	32713	42797	6480.0	42683	1452.8	
DI-NEARP-n477-Q2k	477	19722	23124	5996.0	22896	3218.8	
DI-NEARP-n477-Q4k	477	18031	20198	7006.0	20035	1923.5	
DI-NEARP-n477-Q8k	477	17193	18561	2999.0	18490	1546.5	
DI-NEARP-n477-Q16k	477	16873	18105	4079.0	18040	2410.3	
DI-NEARP-n699-Q2k	699	34101	59817	6993.0	58948	1776.7	
DI-NEARP-n699-Q4k	699	26891	40473	7178.0	40124	2101.8	
DI-NEARP-n699-Q8k	699	23302	30992	6095.0	30799	2871.4	
DI-NEARP-n699-Q16k	699	21967	27028	3173.0	26999	3370.4	
DI-NEARP-n833-Q2k	833	32435	56877	7135.0	56102	3556.7	
DI-NEARP-n833-Q4k	833	29381	42407	6861.0	41192	3383.6	
DI-NEARP-n833-Q8k	833	28453	35267	6940.0	34812	2688.3	
DI-NEARP-n833-Q16k	833	28233	33013	4046.0	32567	3407.6	
Sum/Average	12452	533554	729739	5576.8	719153	2179.1	

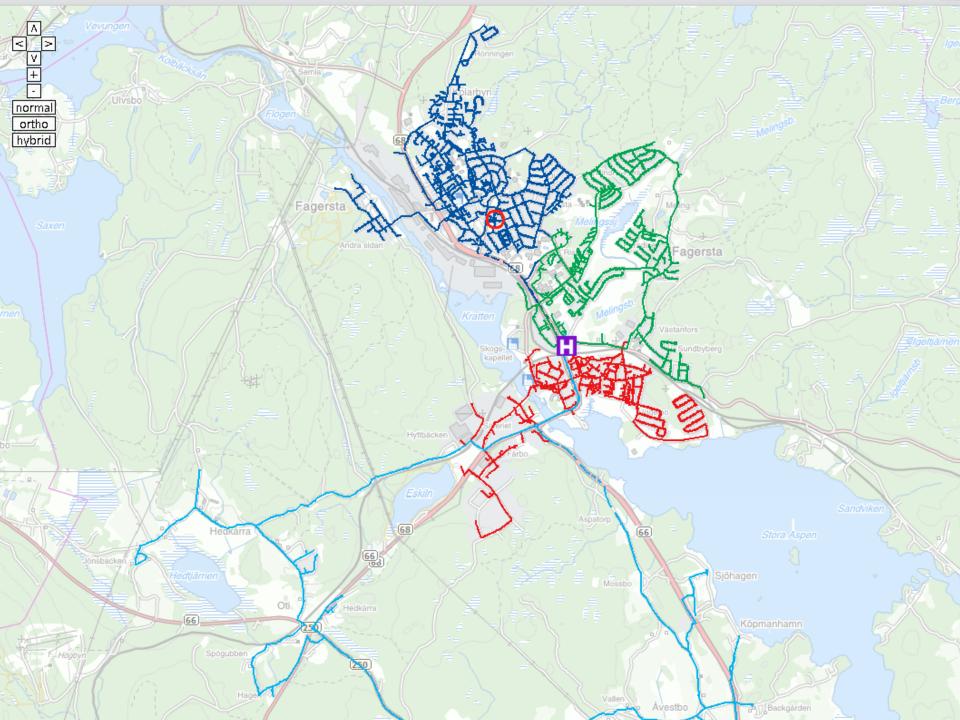
Table 6: Computational results on the DI-NEARP instances.



Summary and Conclusions

- MCGRP relevant and important
- Not much studied
- AILS efficient, also for special cases





The Taming of the Shrew: An Adaptive Iterated Local Search for the Mixed Capacitated General Routing Problem

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