

Train Scheduling: models, decomposition methods and practice

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Dispatchers at work





Oslo Central Station



Train Scheduling: Two basic versions

Operational (real-time): train rescheduling (dispatching)

□ Tactical/Strategical: train timetabling

Train scheduling: a job-shop scheduling problem

□ Job-shop scheduling problem arising in other applications









Network representation



□ The tracks of the railway are segmented into elementary "blocks"

Each block can accommodate at most one train at a time

Modelling train movement



A train runs through a sequence of blocks (its *route*)

 $\Box t_q^i$ is the time train *i* enters block *q* (schedule variable)

 \Box If t_u is the time the train enters a block, and t_v when it enters next one, then

$$t_v - t_u \ge l_{uv},$$

where l_{uv} is the minimum running for the train through the block

The route graph



□ The train movement represented by *route graph*

□ Nodes correspond to (the event) *entering a block section*.

 \Box Edges represent time precedence constraints $t_g^i - t_d^i \ge l_{d,g}^i$

A route graph in Oslo S



The time origin



 \Box We add a node *o* representing the start t_o of the planning horizon



(*potential*) Conflicts



Trains compete for the same blocks

 \Box Either train *i* enters block *g* before *j* enters *d*: $t_d^j - t_g^i \ge 0$

 \Box Or train *j* enters block *c* before *i* enters *d*: $t_d^i - t_c^j \ge 0$

$$t_d^j - t_g^i \ge 0 \bigvee t_d^i - t_c^j \ge 0$$
 Disjunctive constraint

Disjunctive arc





□ Solving a conflict means deciding which term in $t_d^j - t_g^i \ge 0$ OR $t_d^i - t_c^j \ge 0$ to satisfy



Train scheduling problem

□ Network *N*, set trains *I* (with current position) and a wanted timetable *T*.

 $\Box T_s^i$ is the arrival time of train *i* at station *s*.

<mark>WANT</mark>

 \Box Find a schedule t^* satisfying all fixed and disjunctive precedence constraints.

 $\Box \text{ Minimize } f(t^*) \text{ (deviation from } T)$

PS. Fixed route case.

On the objective function f(t)

□ Typically computed in special events, i.e. the arrival time at some stations $V^* \subset V$ □ $f(t) = \sum_{u \in V^*} f_{u(t_u)}$ is often separable □ Typically $f_{u(t_u)}$ is non-decreasing.





Disjunctive formulation

 $\min f(t)$

$$\begin{split} t_v - t_u &\geq l_{uv} & (u, v) \in E \\ t_w - t_v &\geq 0 \ \mathbf{OR} \ t_u - t_z \geq 0 & \{(v, w), (z, u)\} \in D \\ t \in R^V \end{split}$$

 \Box V set of events ($v \in V$ is a certain train entering a certain block or the origin),

E set of precedence constraints, *D* set of disjunctive precedence constraints

□ Train scheduling is a *job-shop* scheduling problem with blocking and no-wait constraints, *Mascis & Pacciarelli* (2002)



 \Box V nodes (events), E directed edges, D disjunctive arcs (pairs of "conflict" edges E^{D})

□ Each conflict edge corrsponds to a specific term in a specific disjunction



□ For each disjunction, we must decide which term is satisfied by the solution *t*

□ Equivalent to picking exactly one (conflict) edge for each disjunctive arc

□ The set of conflict edges "picked" up is called (*complete*) *selection*.

Big-M formulation

 $\min f(t)$ $\begin{array}{l} \min f(t) \\ t_{v} - t_{z} \geq -M(1 - y_{zu}) \\ t_{u} - t_{z} \geq -M(1 - y_{zu}) \end{array} \right\} \quad \begin{array}{l} t_{v} - t_{u} \geq l_{uv} \\ t_{v} - t_{u} \geq l_{uv} \\ t_{w} - t_{v} \geq 0 \text{ OR } t_{u} - t_{z} \geq 0 \\ t_{w} - t_{v} \geq 0 \text{ OR } t_{u} - t_{z} \geq 0 \\ t \in \mathbb{R}^{V}, \ y \in \{0,1\}^{2D} \end{array} \quad \begin{array}{l} (u, v) \in E \\ \{(v, w), (z, u)\} \in D \\ \{(v, w), (z, u)\} \in D \\ t \in \mathbb{R}^{V}, \ y \in \{0,1\}^{2D} \end{array}$

□ Two binary (*selection*) variables y_{vw} , y_{zu} for each disjunction {(v, w), (z, u)} ∈ D □ And the "big-M trick"!



Big-M formulations most used in the literature on train dispatching

An alternative: time-indexed formulations (often used in train timetabling)

Def. Feasible selections: $Y = \{y \in \{0,1\}^{2D} : y_{vw} + y_{zu} = 1, \{(v,w), (z,u)\} \in D\}$

Big-M formulation



For a given selection: $\overline{y} \in Y$ let $S(\overline{y})$ be the set of selected terms. The problem becomes:

min { $f(t): t_v - t_u \ge l_{uv}, uv \in E \cup S(\overline{y}), t \in R^V$ } Sched(\overline{y})

D Dual of a min-cost flow problem when f(t) is linear.

Benders' decomposition(s)



□ Each conflict edge $e \in E^D$ is associated with a selection variable y_e □ $y \in Y$ is the incidence vector of a set $S(y) \subseteq E^D$ of (*conflict*) edges

What to do with routing?

 \Box Add the alternative routing edges E^R and binary (routing) variables $y_e, e \in E^R$



□ Extend the set **Y**: new variables, multicommodity flow and coupling costraints.

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Disjunctive graph and scheduling

□ For $\overline{y} \in Y$ the disjunctive graph becomes a standard graph $G(\overline{y}) = (V, E \cup S(\overline{y}))$



□ How does $G(\overline{y})$ relate to the associated scheduling problem Sched (\overline{y}) ?

$$\min f(t)$$
Sched(\overline{y}) $t_v - t_u \ge l_{uv}, uv \in E \cup S(\overline{y})$

$$t \in R^V$$
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Feasibility

Th. 1. For $\overline{y} \in Y$, Sched (\overline{y}) has a solution, if and only if $G(\overline{y})$ does not contain a

directed cycle C of positive length l(C).



 $C = \{(lq), (qu), (uv), (vw), (wr), (rl)\}$ l(C) = 10 + 20 + 15 + 5 + 3 + 3 > 0

Example of infeasible solution





Current time is **09:00** Train *i* leaves the station **at 9:10** (exactly) Train *j* can leave the station at any time from now **Suppose** *j* wins the conflict on *d*

j wins \rightarrow pick edge (c^j, d^i)

Cycle $C = \{c^j d^i, d^i o, o d^j, d^j c^j\}$, length 5 > 0

Feasible solutions

 $\Box \ \overline{y} \in Y, G(\overline{y})$ no positive directed cycles.

Th. 2. $\overline{t}_u^* = \text{length of longest path from } o \text{ to } u \in V \text{ in } G(\overline{y}) \text{ is feasible for Sched}(\overline{y})$



	$\min f(t)$
Sched(\overline{y})	$t_v - t_u \ge l_{uv}$, $uv \in E \cup S(\bar{y})$
	$t \in R^V$

Optimal solutions

 $\Box \ \overline{y} \in Y, G(\overline{y})$ no positive dicycles. For $u \in V, \ \overline{t}_u^* = \text{ length of longest } ou$ -path in $G(\overline{y})$

Th. 3. If f(t) is <u>non-decreasing</u> then \overline{t}^* is an <u>optimal solution</u> for Sched(\overline{y})



Def. $H^*(\bar{y})$ longest path tree in $G(\bar{y})$ then let $c(H^*) = f(\bar{t}^*)$ be the cost of H^*

Scheduling problem for regular f(t)

Find $\overline{y} \in Y$, such that $G(\overline{y})$ has no positive directed cycles and the cost $c(H^*)$ of a longest path tree H^* in $G(\overline{y})$ is minimized.



The Path&Cycle formulation

This led to a new (*Path&Cycle*, 2019) formulation without annoying big-M constraints (but potentially many constraints)

- □ Based on disjunctive graph $G = (V, E \cup E^D)$ $(G = (V, E \cup E^D \cup E^R))$
- \Box Binary variables y_e for $e \in E^D$ ($e \in E^D \cup E^R$),
- \Box One real variable μ representig the objective value.
- □ Two types of constraints: *feasibility* and *optimality*
- \Box Feasibility constraints correspond to the positive lengths directed cycles of G
- \Box Optimality constraints correspond to longest path trees of G.



Let Ω^+ be the set of positive directed cycles of $G = (V, E \cup E^D)$ *Feasibility constraint* $\sum_{e \in C^D} y_e \leq |C^D| - 1$, for $C^D = E^D \cap C, C \in \Omega^+$



Optimality cuts

$$\eta \ge c(H) \left(\sum_{e \in H^D} y_e - \left| H^D \right| - 1 \right), \quad \text{for } H^D = H \cap E^D, H \in \Pi^*$$

The Path and Cycle formulation

min η

Feasibility

 $\sum_{e \in C^D} y_e \leq |C^D| - 1, \qquad \text{for } C^D = E^D \cap C, C \in \Omega^+,$

Optimality

$$\eta \ge c(H) \left(\sum_{e \in H^D} y_e - |H^D| - 1 \right), \quad \text{for } H^D = H \cap E^D, H \in \Pi^2$$
$$\eta \in R, \qquad y \in \{0,1\}^{E^D}$$

□ Many constraints: solve by delayed row generation

Problem infeasible \rightarrow there exists a family $\overline{\Omega} \subseteq \Omega^+$ of positive directed cycles $G = (V, E \cup E^D)$ such every $y \in Y$ «contains» at least a cycle in $\overline{\Omega}$:

For $y \in Y$, $\exists C^{y} \in \overline{\Omega}$ such that $S(y) \cap C^{y} = E^{D} \cap C^{y}$

An example



Current time is **09:00** Train *i* must leave **at 9:10** Train *j* must leave **at 9:20**

Disjunctive graph representation

Infeasibility proof



□ Problem infeasible: every $y \in Y$ «contains» a cycle in $\overline{\Omega} = \{C^1, C^2\}$:

 $S(y) \cap C^{y} = E^{D} \cap C^{y}$, for some $C^{y} \in \overline{\Omega}$





A real-life pilot application

Greater Oslo Area Railway

U We can solve the *Big-M* or P&C formulations for very small instances

Greater Oslo Area Railway is a combination of one large station (Oslo S) and 10 municipal lines incident to Oslo S

□ Almost 1000 trains daily

□ **Need:** more decomposition/reformulation



Further decomposition

 One popular decomposition approach is the so called *Macroscopic/Microscopic* decomposition.



- □ Subnetworks (as stations) are collapsed into "capacited" nodes.
- □ A solution is found for the collapsed (macroscopic) representation
- □ The solution is then extended to the original re-expanded (microscopic) areas

Collapsing Greater Oslo Railway



Macroscopic solution = arrival and departure time for each train in each station (timetable)

□ Can we extend the macro solution? = For each station, is the timetable feasible?

Macroscopic representation of train routes

Microscopic representation



Block structure of constraint matrix

$$\begin{array}{l} \min f(t^{T}) \\ At^{L} + Bt^{T} + 0 \leq b - M^{L}y^{L} & \text{schedule on} \\ 0 + Ct^{T} + Dt^{S} \leq d - M^{S}y^{S} & \text{schedule in} \\ y^{L}, y^{S} & \text{binary, } t^{L}, t^{T}, t^{S} \text{real} \end{array}$$

schedule on the line = macro network
schedule in stations = micro network(s)

- □ Constraint matrix with quasi-block structure
- \Box Station tracks and line tracks share only timetable variables t^T
- **\Box** The objective function is only in t^T

□ Station constraints decompose

$$\begin{pmatrix} C^{1}, D^{1} & & & \\ & C^{2}, D^{2} & & \\ & & C^{3}, D^{3} & \\ & & & & \dots \end{pmatrix}, \begin{pmatrix} M^{1} & & & & \\ & M^{2} & & \\ & & & M^{3} & \\ & & & & \dots \end{pmatrix}$$

Logic Benders' Reformulation



 y^L, y^S binary, t^L, t^T, t^S real



 $\min f(t^T)$

 $\begin{array}{c|cccc} At^L + & Bt^T & \leq b - M^L y^L & \text{schedule on the line} \\ \hline C't^T & \leq d' - M'^S y^S & \text{logic Benders' cuts} \\ \end{array}$

 $y = (y^L, y^S)$ binary, t^L, t^T real

Solving the Train Scheduling Problem

□ Apply row generation



The slave feasibility problem

□ The slave problem decomposes in many independent feasibility problem

Station feasibility problem:

- A. Given a station and arrival and departure times for all trains (a timetable), does a feasible solution (in the station) exist?
- B. If the problem is infeasible, what are the constraints to return to the master?

We exploit the feasibility conditions of the P&C formulation

Individual station problem

□ Station problem: given arrival times T_A^1 , T_A^2 , ..., departure times T_D^1 , T_D^2 , ..., does there exist a feasible solution?

 $G = (V, E \cup E^D \cup E^R)$ disjunctive graph representing problem instance



$$Y = \{y^1, y^2, ...\}$$
 set of (incident vectors of) edge selections

Station problem infeasible:

G contains a family $\overline{\Omega} = \{C^1, C^2, ...\}$ of positive lengths cycles such that every selection $y \in Y$ "contains" a cycle, i.e.

$$S(y) \cap C^i = E^D \cap C^i$$
, for some $C^i \in \overline{\Omega}$

Combinatorial Benders' cuts

 $\overline{\Omega} = \{C_1, C_2, ...\}$. Suppose $C \in \overline{\Omega}$ contains a timetable edge.

Then *C* contains the origin *o* and exactly two timetable edges.



C timetable cycle

$$\mathcal{L}(\mathcal{C}) > \mathbf{0} \rightarrow T_A^i - T_A^j + \delta > \mathbf{0} \rightarrow T_A^j - T_A^i < \delta$$

To prevent l(C) > 0 a timetable must satisfy

$$t_A^j - t_A^i \ge \delta$$

Combinatorial Benders' cuts

 $\overline{\Omega}$: every selection $y \in Y$ "contains" a cycle in $\overline{\Omega}$

 $\Omega^T \subseteq \overline{\Omega}$ subset of "timetable" cycles of $\overline{\Omega}$



For $C_i \in \Omega^T$, t_i^- , t_i^+ time variable associated with (the other endpoint of) the non-positive edge and non-negative edge,

Then, for any feasible timetable *t*, we must have:

$$t_1^- - t_1^+ \ge \delta_1$$
 OR $t_2^- - t_2^+ \ge \delta_2$ OR ...

Again, a disjunction of time precedence constraints!

The full reformulation



 \Box Λ is the set of all families of timetable cycles (for all stations!)

Disjunctions can be linearized by introducing binary variables and big Ms.

Dispatching system in Oslo



□ We developed a real-time scheduling system for

dispatching trains in Oslo Greater Oslo Region



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