

Dispatchers at work



## Oslo Central Station



## Train Scheduling: Two basic versions

$\square$ Operational (real-time): train rescheduling (dispatching)

Tactical/Strategical: train timetabling

Train scheduling: a job-shop scheduling problem
$\square$ Job-shop scheduling problem arising in other applications




## Network representation


$\square$ The tracks of the railway are segmented into elementary "blocks"
Each block can accommodate at most one train at a time

## Modelling train movement


$\square$ A train runs through a sequence of blocks (its route)
$\square t_{q}^{i}$ is the time train $i$ enters block $q$ (schedule variable)

If $t_{u}$ is the time the train enters a block, and $t_{v}$ when it enters next one, then

$$
t_{v}-t_{u} \geq l_{u v}
$$

where $l_{u v}$ is the minimum running for the train through the block

## The route graph


$\square$ The train movement represented by route graph
$\square$ Nodes correspond to (the event) entering a block section.
$\square$ Edges represent time precedence constraints $t_{g}^{i}-t_{d}^{i} \geq l_{d g}^{i}$

## A route graph in Oslo S



## The time origin


$\square$ We add a node $o$ representing the start $t_{o}$ of the planning horizon


## (potential) Conflicts



Trains compete for the same blocks
$\square$ Either train $i$ enters block $g$ before $j$ enters $d: t_{d}^{j}-t_{g}^{i} \geq 0$
$\square$ Or train $j$ enters block $c$ before $i$ enters $d: t_{d}^{i}-t_{c}^{j} \geq 0$

$$
t_{d}^{j}-t_{g}^{i} \geq 0 \bigvee t_{d}^{i}-t_{c}^{j} \geq 0 \quad \text { Disjunctive constraint }
$$

## Disjunctive arc


$t_{d}^{j}-t_{g}^{i} \geq 0 \bigvee t_{d}^{i}-t_{c}^{j} \geq 0 \quad$ Disjunctive constraint


## "Solving" Conflicts


$\square$ Solving a conflict means deciding which term in $t_{d}^{j}-t_{g}^{i} \geq 0$ OR $t_{d}^{i}-t_{c}^{j} \geq 0$ to satisfy

$\operatorname{train}_{j} i$ goes first $t_{d}^{j}-t_{g}^{i} \geq 0$

## Train scheduling problem

$\square$ Network $N$, set trains I (with current position) and a wanted timetable $T$.
$\square T_{S}^{i}$ is the arrival time of train $i$ at station $s$.

## WANT

$\square$ Find a schedule $t^{*}$ satisfying all fixed and disjunctive precedence constraints.
$\square$ Minimize $f\left(t^{*}\right)$ (deviation from $T$ )

PS. Fixed route case.

## On the objective function $\boldsymbol{f}(\boldsymbol{t})$

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



## Disjunctive formulation

$$
\begin{aligned}
\min f(t) & \\
t_{v}-t_{u} \geq l_{u v} & (u, v) \in E \\
t_{w}-t_{v} \geq 0 \text { OR } t_{u}-t_{z} \geq 0 & \{(v, w),(z, u)\} \in D \\
t \in R^{V} &
\end{aligned}
$$

$\square V$ 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)

## Disjunctive graph $G=\left(V, E \cup E^{D}\right)$


$\square V$ 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

## Solving the disjunctive problem



$$
\begin{aligned}
& \min f(t) \\
& t_{v}-t_{u} \geq l_{u v} \quad(u, v) \in E \\
& t_{w}-t_{v} \geq 0 \text { OR } t_{u}-t_{z} \geq 0 \quad\{(v, w),(z, u)\} \in D \\
& t \in R^{V} \\
& \\
& \quad G
\end{aligned}
$$

$\square$ For each disjunction, we must decide which term is satisfied by the solution $t$
$\square$ 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

$$
\left.\right\} \begin{array}{ll}
t_{v}-t_{u} \geq l_{u v} & (u, v) \in E \\
t_{w}-t_{v} \geq 0 \text { OR } t_{u}-t_{z} \geq 0 \\
t \in R^{V}, \mathrm{y} \in\{0,1\}^{2 D} & \{(v, w),(z, u)\} \in D
\end{array}
$$

$\square$ Two binary (selection) variables $y_{v w}, y_{z u}$ for each disjunction $\{(v, w),(z, u)\} \in D$
$\square$ And the "big-M trick"!

## Big-M formulation

$$
\min f(t)
$$

$$
\begin{array}{ll}
\text { Fixed precedence } & t_{v}-t_{u} \geq l_{u v} \\
\text { Disjunctive constraints } & \left\{\begin{array}{l}
t_{w}-t_{v} \geq-M\left(1-y_{v w}\right) \\
t_{u}-t_{z} \geq-M\left(1-y_{z u}\right) \\
\text { Selection constraints } \\
y_{v w}+y_{z u}=1 \\
\\
t \in R^{V}, \mathrm{y} \in\{0,1\}^{2 D}
\end{array} \quad \begin{array}{l}
\end{array}\right\}(u, v) \in E \\
& \{(v, w),(z, u)\} \in D
\end{array}
$$

Big-M formulations most used in the literature on train dispatching
$\square$ An alternative: time-indexed formulations (often used in train timetabling)

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

## Big-M formulation

$$
\min f(t)
$$

Fixed precedence

Disjunctive constraints

$$
\begin{array}{ll}
t_{v}-t_{u} \geq l_{u v} & (u, v) \in E \\
t_{w}-t_{v} \geq-M\left(1-y_{v w}\right) & \{(v, w),(z, u)\} \in D \\
t_{u}-t_{z} \geq-M\left(1-y_{z u}\right) & \\
t \in R^{V}, y \in Y &
\end{array}
$$

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

$$
\min \left\{f(t): t_{v}-t_{u} \geq l_{u v}, u v \in E \cup S(\bar{y}), t \in R^{V}\right\} \quad \operatorname{Sched}(\bar{y})
$$

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

# Benders' decomposition(s) 

## Conflict edges



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

## What to do with routing?

$\square$ 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.

## Disjunctive graph and scheduling

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


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

$$
\begin{aligned}
& \min f(t) \\
& \quad t_{v}-t_{u} \geq l_{u v}, u v \in E \cup S(\bar{y}) \\
& \quad t \in R^{V}
\end{aligned}
$$

Sched ( $\bar{y}$ )

## Feasibility

Th. 1. For $\bar{y} \in Y, \operatorname{Sched}(\bar{y})$ has a solution, if and only if $G(\bar{y})$ does not contain a directed cycle $C$ of positive length $l(C)$.


$$
\begin{aligned}
& C=\{(l q),(q u),(u v),(v w),(w r),(r l)\} \\
& l(C)=10+20+15+5+3+3>0
\end{aligned}
$$

## Example of infeasible solution



## Feasible solutions

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

Th. 2. $\bar{\epsilon}_{u}^{*}=$ length of longest path from $o$ to $u \in V$ in $G(\bar{y})$ is feasible for $\operatorname{Sched}(\bar{y})$


## Optimal solutions

$\square \bar{y} \in Y, G(\bar{y})$ no positive dicycles. For $u \in V, \bar{t}_{u}^{*}=$ length of longest ou-path in $G(\bar{y})$
Th. 3. If $f(t)$ is non-decreasing then $\bar{t}^{*}$ is an optimal solution for $\operatorname{Sched}(\bar{y})$


$$
\begin{aligned}
& \min f(t) \\
& \quad t_{v}-t_{u} \geq l_{u v}, u v \in E \cup S(\bar{y}) \\
& \quad t \in R^{V}
\end{aligned}
$$

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

## Scheduling problem for regular $\boldsymbol{f}(\boldsymbol{t})$

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

$G(\bar{y})$

## The Path\&Cycle formulation

$\square$ This led to a new (Path\&Cycle, 2019) formulation without annoying big-M constraints (but potentially many constraints)
$\square$ Based on disjunctive graph $G=\left(V, E \cup E^{D}\right) \quad\left(G=\left(V, E \cup E^{D} \cup E^{R}\right)\right)$
$\square$ Binary variables $y_{e}$ for $e \in E^{D}\left(e \in E^{D} \cup E^{R}\right)$,
One real variable $\mu$ representig the objective value.
$\square$ Two types of constraints: feasibility and optimality
$\square$ Feasibility constraints correspond to the positive lengths directed cycles of $G$
$\square$ Optimality constraints correspond to longest path trees of $G$.

## Feasibility constraints



$$
G=\left(V, E \cup E^{D}\right)
$$

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

## - Optimality constraints



$$
G=\left(V, E \cup E^{D}\right)
$$

$\eta$ cost of solution
$\boldsymbol{Y}^{+}=\left\{y \in Y: \sum_{e \in C \cap E^{D}} y_{e} \leq\left|C^{D}\right|-1\right.$, for $\left.C^{D}=C \cap E^{D}, C \in \Omega^{+}\right\}$
$\Pi^{*}=\left\{H^{*}(y)\right.$ longest path tree in $\left.G(y): y \in Y^{+}\right\}$
Optimality cuts

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

## The Path and Cycle formulation

$$
\min \eta
$$

Feasibility

$$
\begin{array}{ll}
\sum_{e \in C^{D}} y_{e} \leq\left|C^{D}\right|-1, & \text { for } C^{D}=E^{D} \cap C, C \in \Omega^{+} \\
\eta \geq c(H)\left(\sum_{e \in H^{D}} y_{e}-\left|H^{D}\right|-1\right), & \text { for } H^{D}=H \cap E^{D}, H \in \Pi^{*} \\
\eta \in R, \quad y \in\{0,1\}^{E^{D}} &
\end{array}
$$

$\square$ Many constraints: solve by delayed row generation
Problem infeasible $\rightarrow$ there exists a family $\bar{\Omega} \subseteq \Omega^{+}$of positive directed cycles $G=\left(V, E \cup E^{D}\right)$ such every $y \in Y$ «contains» at least a cycle in $\bar{\Omega}$ :

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

## 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


$\square$ Problem infeasible: every $y \in Y$ «contains» a cycle in $\bar{\Omega}=\left\{C^{1}, C^{2}\right\}$ :

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



$$
\bar{\Omega}=\left\{C^{1}, C^{2}\right\}
$$

# A real-life pilot application 

## Greater Oslo Area Railway

We can solve the Big-M or P\&C formulations for very small instance
$\square$ Greater Oslo Area Railway is a combination of one large station (Oslo S) and 10 municipal lines incident to Oslo S
$\square$ Almost 1000 trains daily
$\square$ Need: more decomposition/reformulation


## Further decomposition

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

(Figure from Hansen and Pachl, Railway Timetable \& Operations)
- 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


$\square$ 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


Macroscopic representation


## Block structure of constraint matrix

$\min f\left(t^{T}\right)$
$\begin{gathered}A t^{L}+ \\ 0+B t^{T}+\quad 0 \\ C t^{T}+\quad D t^{S}\end{gathered} \quad \leq d-M^{L} y^{L} \quad$ schedule on the line = macro network
$y^{L}, y^{S}$ binary, $t^{L}, t^{T}, t^{S}$ real

- Constraint matrix with quasi-block structure
- Station tracks and line tracks share only timetable variables $t^{T}$
- The objective function is only in $t^{T}$
- Station constraints decompose $\left(\begin{array}{llll}C^{1}, D^{1} & & & \\ & C^{2}, D^{2} & & \\ & & C^{3}, D^{3} & \\ & & & \ldots .\end{array}\right),\left(\begin{array}{llll}M^{1} & & & \\ & M^{2} & & \\ & & M^{3} & \\ & & & \ldots\end{array}\right)$


## Logic Benders' Reformulation

$\min f\left(t^{T}\right)$

| $A t^{L}+B t^{T}$ | $\leq b-M^{L} y^{L}$ | schedule on the line |
| :---: | :---: | :--- |
| $0+C t^{T}+D t^{S}$ | $\leq d-M^{S} y^{S}$ | MASTER |
| Matede in stations |  |  |
| SLAVE |  |  |

$y^{L}, y^{S}$ binary, $t^{L}, t^{T}, t^{S}$ real

## - Reformulation

$\min f\left(t^{T}\right)$

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

$y=\left(y^{L}, y^{S}\right)$ 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 $T_{A}^{1}, T_{A}^{2}, \ldots$, departure times $T_{D}^{1}, T_{D}^{2}, \ldots$, does there exist a feasible solution?
$\boldsymbol{G}=\left(\boldsymbol{V}, \boldsymbol{E} \cup \boldsymbol{E}^{\boldsymbol{D}} \cup E^{R}\right)$ disjunctive graph representing problem instance


$$
Y=\left\{y^{1}, y^{2}, \ldots\right\} \text { set of (incident vectors of) edge selections }
$$

Station problem infeasible:
$G$ contains a family $\bar{\Omega}=\left\{C^{1}, C^{2}, \ldots\right\}$ of positive lengths cycles such that every selection $y \in Y$ "contains" a cycle, i.e.

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

## Combinatorial Benders' cuts

$\bar{\Omega}=\left\{C_{1}, C_{2}, \ldots\right\}$. Suppose $C \in \bar{\Omega}$ contains a timetable edge.
Then $C$ contains the origin $o$ and exactly two timetable edges.


## C timetable cycle

$$
\boldsymbol{l}(\boldsymbol{C})>\mathbf{0} \rightarrow T_{A}^{i}-T_{A}^{j}+\delta>0 \rightarrow \boldsymbol{T}_{A}^{j}-\boldsymbol{T}_{A}^{i}<\boldsymbol{\delta}
$$

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

$$
t_{A}^{j}-t_{A}^{i} \geq \delta
$$

## Combinatorial Benders' cuts

$\bar{\Omega}$ : every selection $y \in Y$ "contains" a cycle in $\bar{\Omega}$
$\Omega^{T} \subseteq \bar{\Omega}$ subset of "timetable" cycles of $\bar{\Omega}$
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:

$$
t_{1}^{-}-t_{1}^{+} \geq \delta_{1} \quad \text { OR } t_{2}^{-}-t_{2}^{+} \geq \delta_{2} \quad \mathbf{O R} \ldots
$$

Again, a disjunction of time precedence constraints!

## The full reformulation

$\min f(t)$

$$
t_{v}-t_{u} \geq l_{u v} \quad(u, v) \in E
$$

other line constraints ...
macro problem
$\vee_{C_{i} \in \Omega^{k}} t_{i}^{-}-t_{i}^{+} \geq \delta_{i} \quad \Omega^{k} \in \Lambda \quad$ logic Benders' cuts
$t \in R^{V}$
$\square \Lambda$ is the set of all families of timetable cycles (for all stations!)
$\square$ Disjunctions can be linearized by introducing binary variables and big Ms.

## Dispatching system in Oslo


$\square$ We developed a real-time scheduling system for dispatching trains in Oslo Greater Oslo Region


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