Table of Contents

Preface xiii

Chapter 1. Airline Crew Pairing Optimization 1
Laurent ALFANDARI and Anass NAGIH

1.1. Introduction. 1
1.2. Definition of the problem 2
1.2.1. Constructing subnetworks. 2
1.2.2. Pairing costs 4
1.2.3. Model. 4
1.2.4. Case without resource constraints 5
1.3. Solution approaches. 7
1.3.1. Decomposition principles 7
1.3.2. Column generation, master problem and subproblem 8
1.3.3. Branching methods for finding integer solutions 10
1.4. Solving the subproblem for column generation. 11
1.4.1. Mathematical formulation. 11
1.4.2. General principle of effective label generation 11
1.4.3. Case of one single resource: the bucket method. 13
1.4.4. Case of many resources: reduction of the resource space 16
1.5. Conclusion 21
1.6. Bibliography 22

Chapter 2. The Task Allocation Problem 23
Moaiz BEN DHAOU and Didier FAYARD

2.1. Presentation. 24
2.2. Definitions and modeling. 24
2.2.1. Definitions 24
2.2.2. The processors 25

2.2.3. Communications 25
2.2.4. Tasks 26
2.2.5. Allocation types 26
2.2.6. Allocation/scheduling 27
2.2.7. Modeling 28
2.3. Review of the main works 29
2.3.1. Polynomial cases 30
2.3.2. Approximability 33
2.3.3. Approximate solution 34
2.3.4. Exact solution 35
2.3.5. Independent tasks case 36
2.4. A little-studied model 38
2.4.1. Model 38
2.4.2. A heuristic based on graphs 39
2.5. Conclusion 43
2.6. Bibliography 43

Chapter 3. A Comparison of Some Valid Inequality Generation Methods for General 0–1 Problems 49
Pierre BONAMI and Michel MINOUX

3.1. Introduction 49
3.2. Presentation of the various techniques tested 53
3.2.1. Exact separation with respect to a mixed relaxation 53
3.2.2. Approximate separation using a heuristic 55
3.2.3. Restriction + separation + relaxed lifting (RSRL) 55
3.2.4. Disjunctive programming and the *lift and project* procedure 59
3.2.5. Reformulation–linearization technique (RLT) 63
3.3. Computational results 67
3.3.1. Presentation of test problems 67
3.3.2. Presentation of the results 67
3.3.3. Discussion of the computational results 68
3.4. Bibliography 70

Chapter 4. Production Planning 73
Nadia BRAUNER, Gerd FINKE and Maurice QUEYRANNE

4.1. Introduction 73
4.2. Hierarchical planning 74
4.3. Strategic planning and productive system design 75
4.3.1. Group technology 75
4.3.2. Locating equipment 77
4.4. Tactical planning and inventory management 77
4.4.1. A linear programming model for medium-term planning 78

4.4.2. Inventory management . . . 79
4.4.3. Wagner and Whitin model . . . 80
4.4.4. The economic order quantity model (EOQ) . . . 83
4.4.5. The EOQ model with joint replenishments . . . 88
4.5. Operations planning and scheduling . . . 90
4.5.1. Tooling . . . 91
4.5.2. Robotic cells . . . 97
4.6. Conclusion and perspectives . . . 104
4.7. Bibliography . . . 105

Chapter 5. Operations Research and Goods Transportation . . . 111
Teodor Gabriel CRAINIC and Frédéric SEMET

5.1. Introduction . . . 111
5.2. Goods transport systems . . . 113
5.3. Systems design . . . 115
5.3.1. Location with balancing requirements . . . 115
5.3.2. Multiproduct production–distribution . . . 118
5.3.3. *Hub* location . . . 119
5.4. Long-distance transport . . . 122
5.4.1. Service network design . . . 122
5.4.2. Static formulations . . . 123
5.4.3. Dynamic formulations . . . 130
5.4.4. Fleet management . . . 131
5.5. Vehicle routing problems . . . 137
5.5.1. Definitions and complexity . . . 138
5.5.2. Classical extensions . . . 138
5.6. Exact models and methods for the VRP . . . 139
5.6.1. Flow model with three indices . . . 140
5.6.2. Flow model for the symmetric CVRP . . . 141
5.6.3. Set partitioning model . . . 142
5.6.4. Branch-and-cut methods for the CVRP . . . 143
5.6.5. Column generation methods for the VRPTW . . . 146
5.7. Heuristic methods for the VRP . . . 147
5.7.1. Classical heuristics . . . 147
5.7.2. Metaheuristics . . . 152
5.7.3. The VRP in practice . . . 159
5.8. Conclusion . . . 160
5.9. Appendix: metaheuristics . . . 161
5.9.1. Tabu search . . . 161
5.9.2. Evolutionary algorithms . . . 162
5.10. Bibliography . . . 164

Chapter 6. Optimization Models for Transportation Systems Planning . . 177
Teodor Gabriel CRAINIC and Michael FLORIAN

6.1. Introduction. 177
6.2. Spatial interaction models 178
6.3. Traffic assignment models and methods. 181
6.3.1. System optimization and user optimization models. 182
6.3.2. Algorithms for traffic assignment for the user optimization model. 184
6.3.3. The user problem as variational inequality 189
6.4. Transit route choice models 193
6.5. Strategic planning of multimodal systems. 197
6.5.1. Demand. 199
6.5.2. Mode choice 200
6.5.3. Representing transport supply and assigning demand 200
6.6. Conclusion 204
6.7. Bibliography 204

Chapter 7. A Model for the Design of a Minimum-cost Telecommunications Network 209
Marc DEMANGE, Cécile MURAT, Vangelis Th. PASCHOS and Sophie TOULOUSE

7.1. Introduction. 209
7.2. Minimum cost network construction 210
7.2.1. The difficulties of solving jointly or globally 210
7.2.2. Why tackle the global problem? 212
7.2.3. How to circumvent these difficulties 212
7.3. Mathematical model, general context 213
7.3.1. Hypotheses. 213
7.3.2. The original problem. 214
7.3.3. Solution principle. 214
7.4. Proposed algorithm 216
7.4.1. A bit of sensitivity in an NP-hard world 217
7.4.2. The initial solution 217
7.4.3. Step-by-step exploration. 217
7.5. Critical points 220
7.5.1. Parametric difficulties 220
7.5.2. Realities not taken into account 221
7.5.3. Complexity in size of the problem. 221
7.6. Conclusion 223
7.7. Bibliography 223

Chapter 8. Parallel Combinatorial Optimization 225
Van-Dat CUNG, Bertrand LE CUN and Catherine ROUCAIROL

8.1. Impact of parallelism in combinatorial optimization. 225
8.2. Parallel metaheuristics 226
8.2.1. Notion of walks 227
8.2.2. Classification of parallel metaheuristics 228
8.2.3. An illustrative example: scatter search for thequadratic assignment
or QAP 230
8.3. Parallelizing tree exploration in exact methods 235
8.3.1. Return to two *success stories* 235
8.3.2. B&X model and data structures 237
8.3.3. Different levels of parallelism 238
8.3.4. Critical tree and anomalies 239
8.3.5. Parallel algorithms and granularity 240
8.3.6. The BOB++ library. 241
8.3.7. B&X on grids of machines 243
8.4. Conclusion 247
8.5. Bibliography 248

Chapter 9. Network Design Problems: Fundamental Methods 253
Alain Quilliot

9.1. Introduction. 253
9.2. The main mathematical and algorithmic tools for network design . . . 258
9.2.1. Decomposition in linear programming and polyhedra 258
9.2.2. Flows and multiflows 265
9.2.3. Queuing network 272
9.2.4. Game theory models 273
9.3. Models and problems 275
9.3.1. Location problems 275
9.3.2. Steiner trees and variants 275
9.4. The STEINER-EXTENDED problem 280
9.5. Conclusion 281
9.6 Bibliography 281

Chapter 10. Network Design Problems: Models and Applications 291
Alain Quilliot

10.1. Introduction 291
10.2. Models and location problems 293

10.2.1. Locating the network access device 294
10.2.2. Locating machines and activities at the core of a production space 296
10.3. Routing models for telecommunications 298
10.3.1. Numerical tests 299
10.4. The design or dimensioning problem in telecommunications. 301
10.4.1. Numerical tests 302
10.5. Coupled flows and multiflows for transport and production 306
10.5.1. Analysis of the COUPLED-FLOW-MULTIFLOW (CFM) problem 310
10.6. A mixed network pricing model 314
10.7. Conclusion 319
10.8. Bibliography 319

Chapter 11. Multicriteria Task Allocation to Heterogenous Processors with Capacity and Mutual Exclusion Constraints 327
Bernard ROY and Roman SLOWINSKI

11.1. Introduction and formulation of the problem 328
11.1.1. Example a: organizing non-compulsory lesson choices by students 329
11.1.2. Example b: temporal activity programming 330
11.1.3. Example c: task scheduling on machines 330
11.2. Modeling the set of feasible assignments 331
11.3. The concept of a blocking configuration and analysis of the unblocking means 334
11.3.1. A reminder of a few results from flow theory 334
11.3.2. Analysis of the minimum cut revealed by labeling a maximum flow on N 334
11.3.3. The concept of blocking configuration 336
11.3.4. Unblocking actions 341
11.4. The multicriteria assignment problem 346
11.4.1. Definition of the criteria family 346
11.4.2. Satisfactory compromise selection strategy 347
11.5. Exploring a set of feasible non-dominated assignments in the plane $g_2 \times g_3$. 348
11.5.1. The bicriteria assignment problem with mutual exclusion constraints. 348
11.5.2. Finding supported solutions of problem P 351
11.5.3. Matrix representation of problem P 352
11.5.4. Finding unsupported solutions of problem P 353

11.6. Numerical example 357
11.6.1. Example with a blocking configuration present 357
11.6.2. Example without a blocking configuration 360
11.7. Conclusion 363
11.8. Bibliography 364

General Bibliography 365

List of Authors 401

Index 405

Summary of Other Volumes in the Series 409