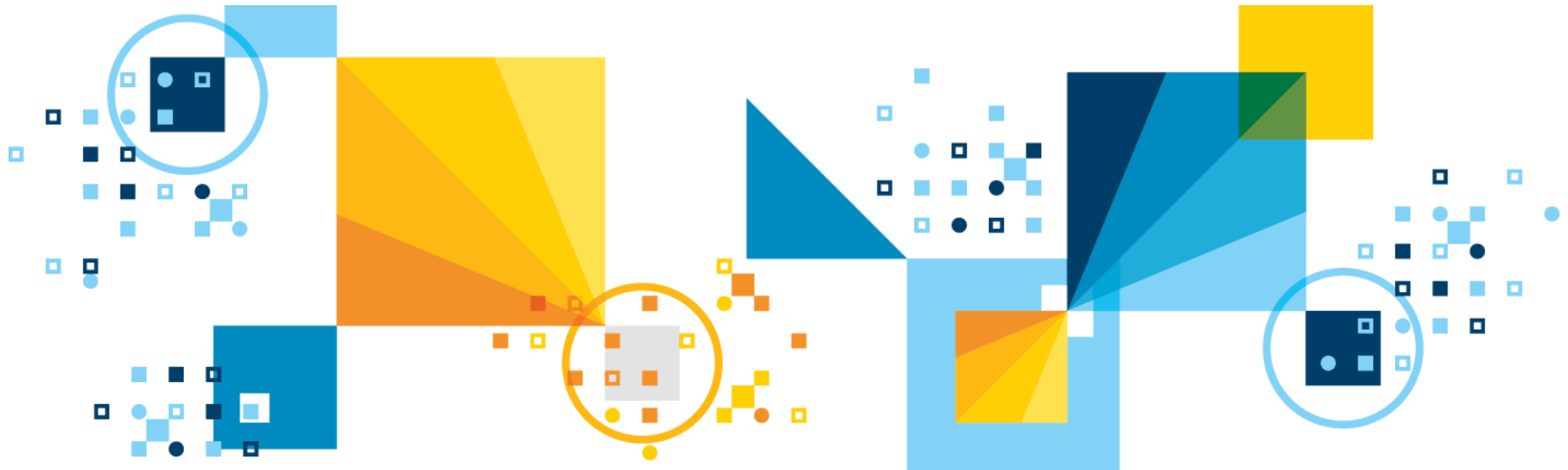


The Asymmetric Traveling Salesman Problem with Time Windows

@CPLEX school 2017, Montreal



Outline

- Introduction
 - Problem definition
 - A compact MILP formulation: the big-M formulation
 - Exercise and prerequisites for the CPLEX school

- Weakness of the big-M formulation

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- Valid inequalities and separation algorithms

- References

The Traveling Salesman Problem with Time Windows (TSPTW)

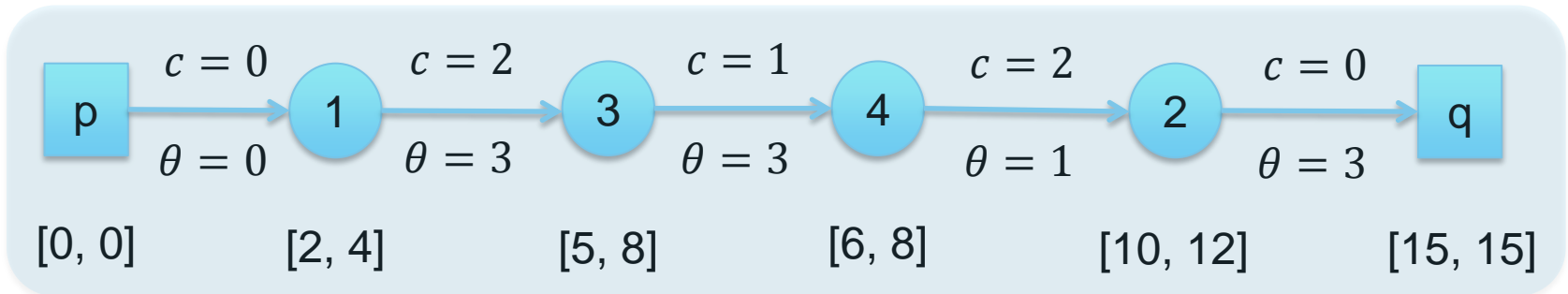
- An important generalization of the classical TSP, where each city of the underlying graph must be visited within a given time window
- Complexity results
 - TSPTW is NP-hard (generalizes the classical TSP)
 - Finding a feasible TSPTW solution in a complete graph is NP-complete [Savelsbergh, 1985]
- Most common real-world applications: routing, scheduling, manufacturing and delivering problems
- Exact algorithms:
 - Branch-and-cut [Ascheuer et al., 2001]
 - Hybrid approach (Constraint Programming and OR techniques) [Focacci et al., 2002]
 - Extended formulation and branch-and-cut [Dash et al., 2012]
 - Column generation and dynamic programming [Baldacci et al, 2012]
- In the following we will consider the Asymmetric variant of TSPTW (ATSP_{TW}), with asymmetric traveling costs and traveling times.

ATSPTW: problem definition

- Given a directed graph $G = (V, A)$, with
 - A traveling cost $c_{ij} \geq 0$ associated with each arc $(i, j) \in A$
 - A traveling time $\theta_{ij} > 0$ associated with each arc $(i, j) \in A$
 - A time window $W_i = [R_i, D_i]$ associated with each node $i \in V$, where
 - R_i is the release time of node i (i.e., the earliest possible start time for node i)
 - D_i is the deadline of node i (i.e., the latest possible start time for node i)
 - Two special nodes $p, q \in V$
- The problem asks for finding a **minimum cost Hamiltonian path from p to q** in G that satisfies all **time windows restrictions**.
- Time windows restrictions:
 - **Waiting times** are allowed:
 - The salesman can arrive at node i at any time $t \leq D_i$ (even at time $t < R_i$)
 - But he can leave from node i only at time $t \geq R_i$

ATSPTW: example

- $V = \{0, 1, 2, 3, 4, 5\}$, $p = 0$, $q = 5$
- Traveling costs, traveling times and time windows as in the picture



- Feasible solution: path $(p, 1, 3, 4, 2, q)$
 - Waiting time at node 1
 - The salesman arrives at $t = 0$ but needs to wait until $t = 2$ before leaving the node
 - Waiting time at node 2
 - The salesman arrives at $t = 9$ but needs to wait until $t = 10$ before leaving the node

ATSPTW: A side note on the problem definition

- In some variants of the problem, processing time $\alpha_i \geq 0$ associated with the nodes are also given.
- In such a case, an equivalent ATSPTW with $\alpha_i = 0 \forall i \in V$ can be obtained by **incorporating node processing times into arc travel times**.

- A relevant example
 - In the instances proposed by [Ascheuer et al., 2001]
 - Travel times θ_{ij} are the same as travel costs c_{ij}
 - But processing time $\alpha_i \geq 0$ for nodes $i \in V$ are also given
 - An equivalent ATSPTW with $\alpha_i = 0 \forall i \in V$ can be obtained by setting
 - $\theta_{ij} := c_{ij} + \alpha_i \forall (i, j) \in A$
 - $\alpha_i := 0 \forall i \in V$
 - **Remark:** those are the instances we will use during the lab sessions

ATSPTW: Some more notation

- For every two sets of nodes $S, T \subseteq V$, the set of arcs from S to T is

$$\delta(S, T) := \{(i, j) \in A : i \in S, j \in T\}$$

- For every set of nodes $S \subseteq V$, define $\bar{S} := V \setminus S$ the complement of S . By abusing notation, we use:
 - $\delta^+(S)$ instead of $\delta(S, \bar{S})$ to denote the arcs from S to \bar{S}
 - $\delta^-(S)$ instead of $\delta(\bar{S}, S)$ to denote the arcs from \bar{S} to S
- Finally, when $S = \{i\}$ is a singleton, we use
 - $\delta^+(i)$ in place of $\delta^+(\{i\})$ to denote the arcs exiting from node i
 - $\delta^-(i)$ in place of $\delta^-(\{i\})$ to denote the arcs entering in node i

ATSPTW: The big-M MILP formulation

- Binary decision variables x_{ij} ($(i,j) \in A$) and continuous decision variables s_i ($i \in V$)

$$x_{ij} = \begin{cases} 1, & \text{if arc } (i,j) \in A \text{ is selected;} \\ 0, & \text{otherwise.} \end{cases}$$

$$s_i = \text{start time at node } i \in V$$

- The model then reads:

$$\min \sum_{(i,j) \in A} c_{ij} x_{ij} \tag{1}$$

$$\sum_{(i,j) \in \delta^+(i)} x_{ij} = 1, \quad \forall i \in V \setminus \{q\} \tag{2}$$

$$\sum_{(j,i) \in \delta^-(i)} x_{ji} = 1, \quad \forall i \in V \setminus \{p\} \tag{3}$$

$$R_i \leq s_i \leq D_i, \quad \forall i \in V \tag{4}$$

$$x_{ij} \in \{0,1\}, \quad \forall (i,j) \in A \tag{5}$$

$$s_i + \theta_{ij} - (1 - x_{ij})M_{ij} \leq s_j, \quad \forall (i,j) \in A \tag{6}$$

ATSPTW: The big-M constraints [Miller, Tucker and Zemlin, 1960]

- The big-M constraints (also known as MTZ-inequalities)

$$s_i + \theta_{ij} - (1 - x_{ij})M_{ij} \leq s_j, \quad \forall (i, j) \in A \quad (6)$$

- Are used to model the following logical implications:

$$x_{ij} = 1 \Rightarrow s_i + \theta_{ij} \leq s_j, \quad \forall (i, j) \in A \quad (7)$$

- Big-M constants M_{ij} must be **big enough**, in order to yield a correct formulation where all feasible solutions are preserved
- Big-M constants M_{ij} must be **as small as possible**, to yield a tighter formulation
- As shown by [Miller et al., 1960], the best possible choice is

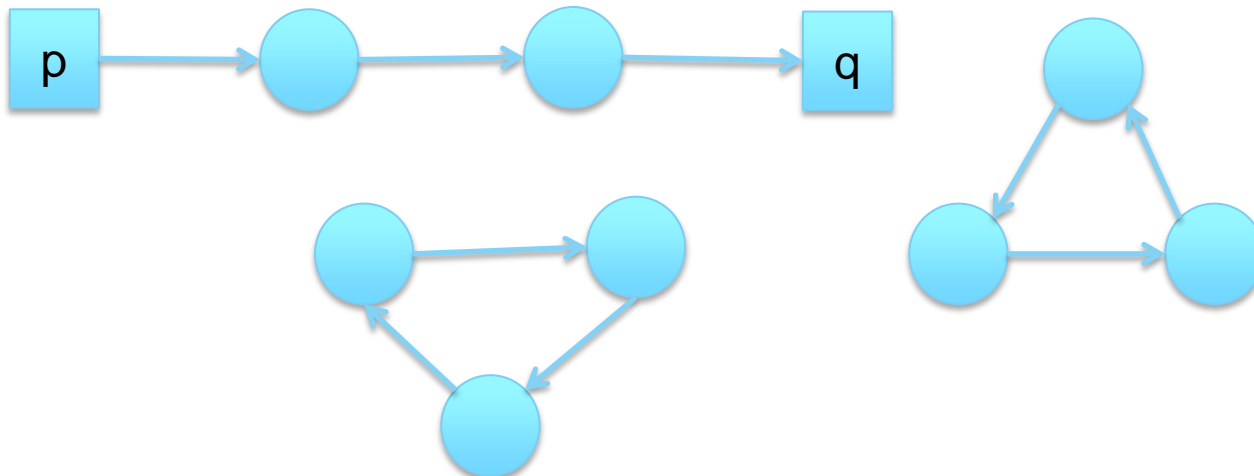
$$M_{ij} = D_i - R_j + \theta_{ij}, \quad \forall (i, j) \in A \quad (8)$$

ATSPTW: The big-M constraints [Miller, Tucker and Zemlin, 1960]

- The big-M constraints (also known as MTZ-inequalities)

$$s_i + \theta_{ij} - (1 - x_{ij})M_{ij} \leq s_j, \quad \forall (i, j) \in A \quad (6)$$

- Together with the other constraints (1)-(5), enforce both time windows constraints and connectivity (i.e., they remove subcycles)
- If removed, feasible solutions of the resulting relaxation (1)-(5) correspond to
 - One simple path from p to q,
 - Plus one or more subcycles,
 - With no time window restriction



Prerequisites for the CPLEX school

- All attendees should arrive with a laptop with
 - CPLEX 12.7.1 installed
 - Python installed
 - DOpplex installed
 - The C code provided with these slides compiling and running
 - The ipython notebook code provided with these slides properly loading

- Attendees should review the provided C and python code and try to do the exercise proposed in the next slides

Suggested reading:

S. Dash, O. Günlük, A. Lodi, A. Tramontani. A time bucket formulation for the traveling salesman problem with time windows. *INFORMS J. Comput.* 24, 132 – 147, 2012.

Exercise (preparation for CPLEX school)

- DOpplex and Python, complete the provided notebook:
 - Make sure that you can load everything.
 - Complete the big-M formulation.
 - Make procedures to check that a solution is indeed a tour.
 - Online DOpplex documentation available at <http://ibmdecisionoptimization.github.io/docplex-doc/#mathematical-programming-modeling-for-python-using-docplex-mp-docplex-mp>

Exercise (preparation for CPLEX school)

- CPLEX C APIs
 - Develop an application in C that
 1. Reads an ATSP instance from text file
 2. Builds the big-M model
 3. Solves it
 4. Checks the solution obtained
 - A source code that already implements Steps 1 and 3 is provided. Please refer to the README file given together with the source code for more details
 - Few benchmark instances are also given together with the code
 - Other benchmark instances can be found at <http://ftp.zib.de/pub/mp-testdata/tsp/atsptw/>
 - Online CPLEX documentation:
 - CPLEX home page:
https://www.ibm.com/support/knowledgecenter/SSSA5P_12.7.1/ilog.odms.cplex.html/CPLEX/homepages/CPLEX.html
 - CPLEX Callable Library (C API) Reference Manual:
https://www.ibm.com/support/knowledgecenter/SSSA5P_12.7.1/ilog.odms.cplex.html/refcallablelibrary/homepageCrefman.html

Weakness of the big-M formulation

Weakness of the big-M formulation

- The big-M formulation (1)-(6) is compact (polynomial number of variables and constraints) and can be solved as a black box
- However, it has two main drawbacks
 - The LP relaxation is generally very **weak**
 - The model can be numerically **unstable** and can lead to incorrect results
- This is especially true if (some of) the time windows are too wide and lead to **big M_{ij}** values

Weakness of the big-M formulation

- Integer solutions can violate logical implications (7) modeled by the big-M constraints (6)

- With $x_{ij} = 1 - \varepsilon$ the constraint (6) for arc (i, j) reads

$$s_i + \theta_{ij} - \varepsilon M_{ij} \leq s_j$$

- If M_{ij} is **too big**, even small values of ε that are **below the integrality tolerance** can lead to integer solutions that
 - satisfy constraints (6), but
 - violate the implications (7)
- **Possible fixes**
 - set MIP integrality tolerance to 0
 - use indicator constraints to model implications (7)

$$s_i + \theta_{ij} - (1 - x_{ij})M_{ij} \leq s_j, \quad (6)$$

$$\text{with } M_{ij} = D_i - R_j + \theta_{ij},$$

$$x_{ij} = 1 \Rightarrow s_i + \theta_{ij} \leq s_j \quad (7)$$

Weakness of the big-M formulation

- Constraints with very large dynamism can generate numerical troubles:

- Internally, CPLEX **scales** columns and rows of the constraint matrix to avoid simplex numerical issues and speed-up the computation.

- If M_{ij} are **too big**, small infeasibilities in the internal scaled representation of the problem can result in large **infeasibilities in the unscaled model** that CPLEX might fail to recover

- **Workarounds**

- Adjust feasibility and optimality tolerance
- Adjust coefficient scaling
- Turn on numerical emphasis

- **Fix:** use indicator constraints to model implications (7)

$$s_i + \theta_{ij} - (1 - x_{ij})M_{ij} \leq s_j, \quad (6)$$

$$\text{with } M_{ij} = D_i - R_j + \theta_{ij},$$

$$x_{ij} = 1 \Rightarrow s_i + \theta_{ij} \leq s_j \quad (7)$$

Weakness of the big-M formulation

- The model can be numerically **unstable** and can lead to incorrect results
 - Workarounds: Tuning of tolerances, numerical emphasis
 - Fix: use indicator constraints

- The LP relaxation is generally very **weak**
 - Exploit the problem structure to
 - Apply some ad-hoc data **preprocessing** (also to cure the numerical instability)
 - Derive **valid inequalities** to tighten the LP relaxation

Instance preprocessing

Instance preprocessing

▪ Goals

- Cure the numerical instability of the big-M formulation
- Tighten the LP relaxation of the big-M formulation
- Derive precedence relationships among nodes for cutting plane separation

▪ Precedence notation

- For any pair of nodes $i, j \in V$, we say that $i < j$ (i.e., i precedes j) if node i must be visited before node j in any feasible solution
- Precedences among nodes can be inferred by exploiting the time windows

▪ Assumption:

- Traveling times satisfy the triangle inequality:

$$\theta_{ik} \leq \theta_{ij} + \theta_{jk} \quad \forall i, j, k \in V$$

Preprocessing: Basic tightening of node deadlines

- Given any valid **upper bound T** on the **arrival time** at the last node **q**, the node deadlines can be easily **tightened** as follows

$$- D_q = \min\{D_q, T\}, \text{ and } D_i = \min\{D_i, D_q - \theta_{iq}\} \quad \forall i \in V \setminus \{q\}$$

- A **trivial upper bound T** can be computed as follows

$$- V_0 := V \setminus \{p, q\}, \text{ with } n = |V_0|$$

$$- \theta_p = \max_{\{(p,j) \in A : j \in V_0\}} \theta_{pj}$$

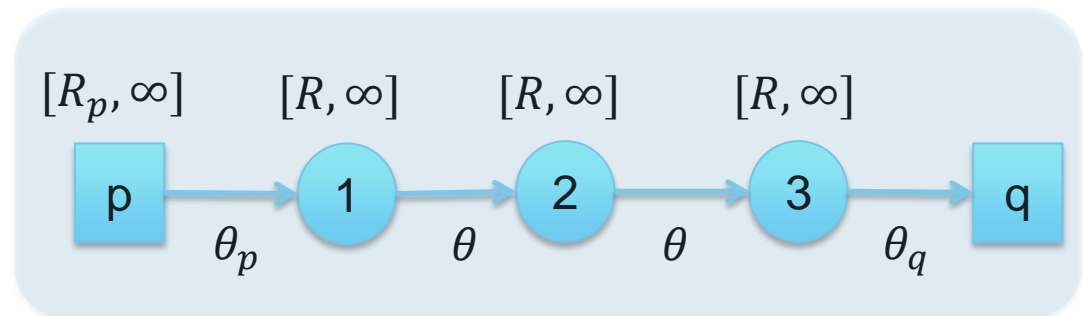
$$- \theta_q = \max_{\{(i,q) \in A : i \in V_0\}} \theta_{iq}$$

$$- \theta = \max_{\{(i,j) \in A : i \in V_0, j \in V_0\}} \theta_{ij}$$

$$- R = \max_{\{i \in V_0\}} R_i$$

$$- \mathbf{T} = \mathbf{\max}\{R_p + \theta_p, R\} + (n - 1)\theta + \theta_q$$

- On the instances by [Ascheuer et al., 2001], this is enough to **remove insanely large** time windows and **M_{ij}** values



Preprocessing: iterative loop [Ascheuer et al., 2001]

- A more elaborated preprocessing can be obtained by **iterating** over the following steps:
 1. **Time windows tightening**
 - Example: For every $k \in V \setminus \{p\}$, compute the smallest arrival time at node k as $T_k = \min_{\{(i,k) \in A\}} \{R_i + \theta_{ik}\}$. The release date of R_k can be tightened as $R_k = \max\{R_k, T_k\}$.
 - See [Ascheuer et al., 2001] for other similar tightening operations
 2. **Precedence identification**
 - Trivial ones: $p < j$ for every $j \in V \setminus \{p\}$ and $i < q$ for every $i \in V \setminus \{q\}$
 - From time windows: $R_i + \theta_{ij} > D_j \Rightarrow j < i$
 - Transitive closure: $i < j \wedge j < k \Rightarrow i < k$
 3. **Arc removal**
 - $i < j \Rightarrow \text{arc}(j, i)$ can be removed
 - $i < j \wedge j < k \Rightarrow \text{arc}(i, k)$ can be removed
 - Etc.

Valid inequalities

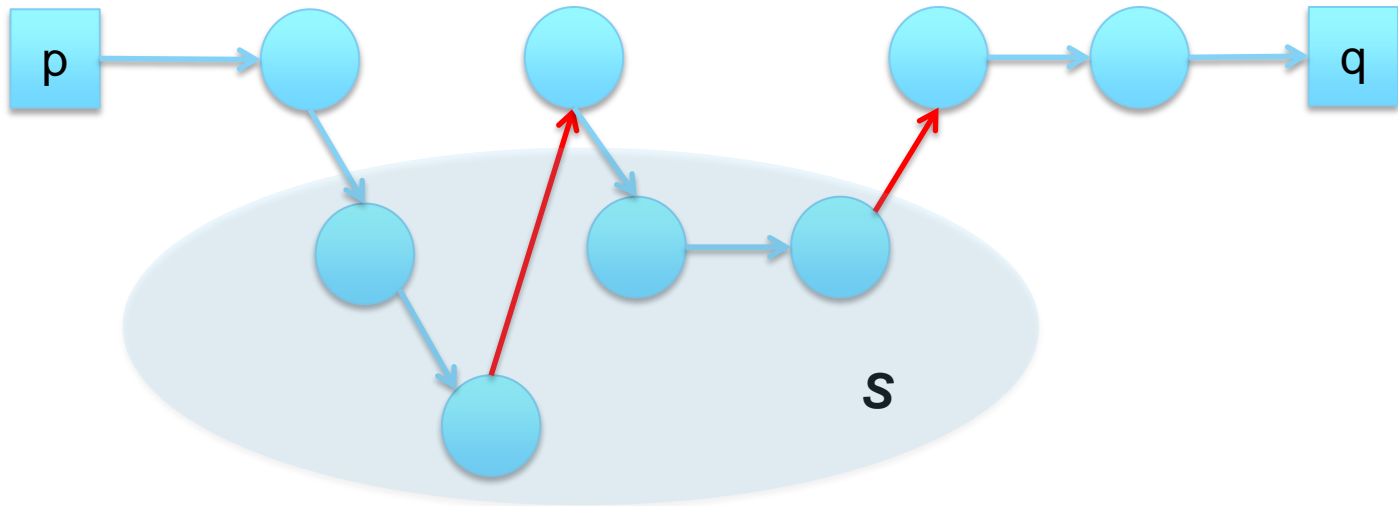
Valid inequalities

- Many valid inequalities have been proposed for TSPTW (see, e.g., [Ascheuer et al., 2000]). In this presentation we will focus on
 - Subtour Elimination Constraints (SECs)
 - Two classes of Sequential Ordering Polytope Inequalities (SOP-ineqs):
 - Predecessor inequalities (π -ineqs)
 - Successor inequalities (σ -ineqs)
- Some more notation:
 - For any subset of arcs $Q \subseteq A$, we define $x(Q) := \sum_{(i,j) \in Q} x_{ij}$

Subtour Elimination Constraints (SECs)

- For every subset of nodes $S \subseteq V \setminus \{p, q\}$, the following inequality is valid for (1)-(6):

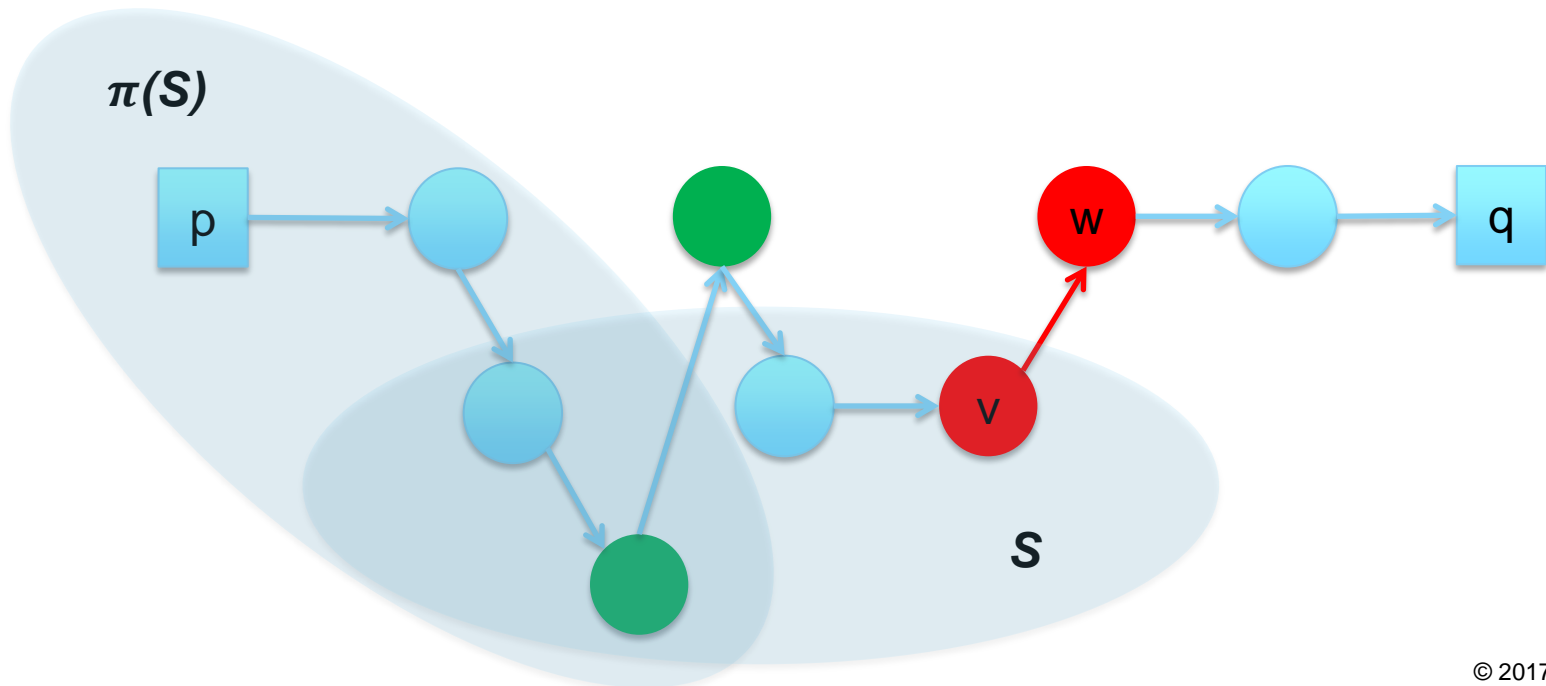
$$x(\delta^+(S)) \geq 1 \quad (9)$$



Predecessor inequalities (π -ineqs) [Balas et al., 1995]

- For every node $i \in V$, define $\pi(i) := \{j \in V \setminus \{i\} : j < i\}$
- For every subset of nodes $S \subseteq V$, define $\pi(S) := \{j \in V : j < i \text{ for some } i \in S\}$
- For every subset of nodes $S \subseteq V \setminus \{p, q\}$, the following inequality is valid for (1)-(6):

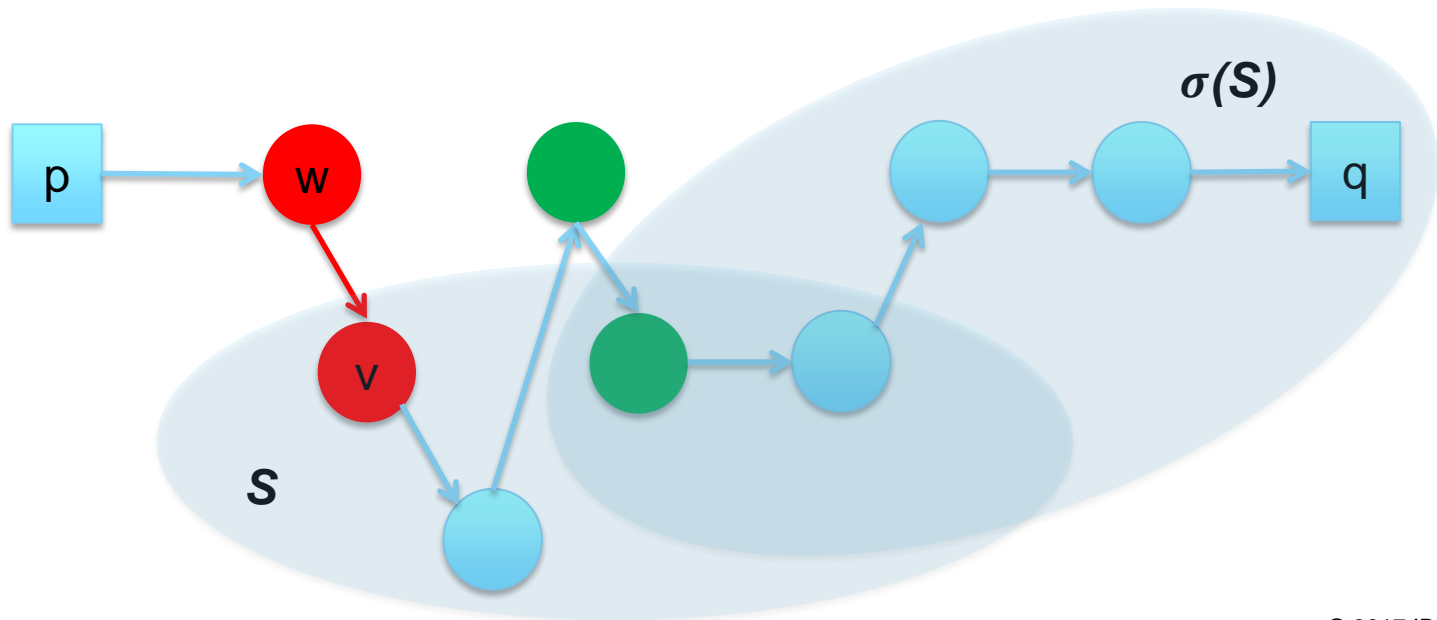
$$x(\delta(S \setminus \pi(S), \bar{S} \setminus \pi(S))) \geq 1 \quad (10)$$



Successor inequalities (σ -ineqs) [Balas et al., 1995]

- For every node $i \in V$, define $\sigma(i) := \{j \in V \setminus \{i\} : i < j\}$
- For every subset of nodes $S \subseteq V$, define $\sigma(S) := \{j \in V : i < j \text{ for some } i \in S\}$
- For every subset of nodes $S \subseteq V \setminus \{p, q\}$, the following inequality is valid for (1)-(6):

$$x(\delta(\bar{S} \setminus \sigma(S), S \setminus \sigma(S))) \geq 1 \quad (11)$$



Separating Subtour Elimination Constraints

Separation of SECs

- SECs are valid for ATSP (no time windows)
- Can be separated in polynomial time
 - Require the solution of $O(n)$ maxflow-minicut problems and thus can be separated in $O(n^4)$ time, see [Gomory and Hu, 1960, Padberg and Rinaldi, 1990]
- **Separation problem:**
 - Given a solution x^* of the LP relaxation of (1)-(6),
 - Find $S^* \subseteq V \setminus \{p, q\}$ with $x^*(\delta^+(S^*)) < 1$
 - Or prove that such S^* does not exist.

Separation of SECs: “Our” separation algorithm

- For every $s \in V \setminus \{p, q\}$
 - Find $S^* \subseteq V \setminus \{p, q\}$ with $s \in S^*$, that minimizes $x^*(\delta^+(S))$
 - If $x^*(\delta^+(S^*)) < 1$, add the corresponding violated cut $x(\delta^+(S^*)) \geq 1$ to the problem

- Separation problem for a **fixed** $s \in V \setminus \{p, q\}$:
 - This is the problem of finding a **mincut** $\{s, t\}$ on the graph $G = (V, A)$, with
 - $t = q$
 - Capacities x^*_{ij} on the arcs
 - The mincut can be found in $O(n^3)$ time with ad-hoc algorithms
 - But we find it by solving an LP

Separating one SEC by solving a mincut problem

- Given a directed graph $G = (V, A)$, with
 - A capacity $c_{ij} > 0$ associated with each arc $(i, j) \in A$
 - Two special nodes $s, t \in V$
- A cut in G is a set $S \subseteq V$ with $s \in S, t \in \bar{S}$, and its capacity $z(S)$ is $c(\delta^+(S))$
- The mincut problem asks for a cut with minimum capacity

- **SEC separation problem for a fixed $s \in V \setminus \{p, q\}$**
 1. From $G = (V, A)$, build $G^* = (V, A^*)$, where A^* is obtained by removing from A
 - All arcs (i, j) with $x_{ij}^* = 0$
 - All arcs in $\delta^+(q)$, in $\delta^-(s)$, arc (s, q)
 - (Other reductions might be applied to further simplify the graph)
 2. Find a mincut S in G^* , with arc capacities $c_{ij} := x_{ij}^*$
 3. If $x^*(\delta^+(S)) < 1$ in G (or, equivalent, if $z(S) + x_{sq}^* < 1$), then S gives a SEC violated by x^*

The mincut problem: LP formulation

- Continuous decision variables u_i ($i \in V$) and v_{ij} ($(i,j) \in A^*$)
- The model then reads:

$$\min z = \sum_{(i,j) \in A^*} c_{ij} v_{ij} \quad (12)$$

$$-u_i + u_j + v_{ij} \geq 0, \quad \forall (i,j) \in A^* \quad (13)$$

$$v_{ij} \geq 0, \quad \forall (i,j) \in A^* \quad (14)$$

$$u_s = 1, \quad (15)$$

$$u_q = 0. \quad (16)$$

- **Key observation:**

- All the vertices of the polyhedron defined by (13)-(16) are $\{0,1\}$ – solutions
- Given an **optimal vertex** (u^*, v^*) of (12)-(16), the corresponding **mincut S** can be obtained as

$$S := \{i \in V : u_i^* = 1\} \quad (17)$$

Separation of SECs: summary

- Given x^* and $G = (V, A)$, for every fixed $s \in V \setminus \{p, q\}$
 1. Build $G^* = (V, A^*)$, where A^* is obtained by removing from A
 - All arcs (i, j) with $x_{ij}^* = 0$
 - All arcs in $\delta^+(q)$, in $\delta^-(s)$, arc (s, q)
 2. Solve (12)-(16) on G^*
 3. If $z^* + x_{sq}^* < 1$, construct $S := \{i \in V : u_i^* = 1\}$ and add the corresponding violated SEC to the problem

- Trivial observation:
 - if $x_{sq}^* = 1$ steps 2 and 3 can be skipped as $z^* + x_{sq}^* \geq 1$ anyway.

Separating predecessor inequalities (π -ineqs)

Separation of predecessor inequalities (π -ineqs)

- π -ineqs **exploit precedences** inferred from the time windows
 - Complexity of the separation problem was never studied
 - Polynomial heuristics inspired to SECs separation are typically used [Ascheuer et al., 2001, Dash et al., 2012]

- We focus on the **weak version of π -ineqs**, namely:

$$x(\delta(S \setminus \pi(k), \bar{S} \setminus \pi(k))) \geq 1, \quad k \in S \subseteq V \setminus \{p, q\} \quad (18)$$

- For (18), we can develop an exact separation algorithm that
 - Implicitly acts as an exact separation for SECs
 - Yields an effective heuristic for the general version of π -ineqs:

$$x(\delta(S \setminus \pi(S), \bar{S} \setminus \pi(S))) \geq 1, \quad S \subseteq V \setminus \{p, q\} \quad (10)$$

Separating one weak π -ineq by solving a mincut problem

- Given a directed graph $G = (V, A)$, with
 - A capacity $c_{ij} > 0$ associated with each arc $(i, j) \in A$
 - Two special nodes $s, t \in V$
- A cut in G is a set $S \subseteq V$ with $s \in S, t \in \bar{S}$, and its capacity $z(S)$ is $c(\delta^+(S))$
- The mincut problem asks for a cut with minimum capacity

- **Weak π -ineq separation problem for a fixed $k \in V \setminus \{p, q\}$**
 1. From $G = (V, A)$, build $G^* = (V^*, A^*)$, obtained by removing from G
 - All arcs (i, j) with $x_{ij}^* = 0$ (as for SEC separation)
 - All arcs in $\delta^+(q)$, in $\delta^-(k)$, arc (k, q) (as for SEC separation)
 - All **nodes in $\pi(k)$** and all **arcs (i, j) with $i \in \pi(k)$ OR $j \in \pi(k)$**
 2. Find a mincut S in G^* , with arc capacities $c_{ij} := x_{ij}^*$
 3. If $z(S) + x_{kq}^* < 1$, then $(S, \pi(k))$ give a weak π -ineq violated by x^*

Strengthening weak π -ineqs as general π -ineqs

- Given a node $k \in V \setminus \{p, q\}$ and a set $S \subseteq V \setminus \{p, q\}$, with $k \in S$,
 - The weak π -ineq $x(\delta(S \setminus \pi(k), \bar{S} \setminus \pi(k))) \geq 1$ can always be strengthened as $x(\delta(S \setminus \pi(S), \bar{S} \setminus \pi(S))) \geq 1$
 - The strengthening is obvious as $\pi(k) \subseteq \pi(S) \forall k \in S$

- In particular, for a fixed $k \in V \setminus \{p, q\}$
 - The weak π -ineq associated with the mincut S in G^* could be non-violated,
 - But the general π -ineq obtained by replacing $\pi(k)$ with $\pi(S)$ could be violated

- This gives rise to a simple heuristic for π -ineqs based on the exact separation of their weak counterpart.

Heuristic separation of π -ineqs: summary

- Given x^* and $G = (V, A)$, for every **fixed** $k \in V \setminus \{p, q\}$
 1. Build $G^* = (V^*, A^*)$, where G^* is obtained by removing from G
 - All arcs (i, j) with $x_{ij}^* = 0$ (as for SEC separation)
 - All arcs in $\delta^+(q)$, in $\delta^-(k)$, arc (k, q) (as for SEC separation)
 - All **nodes in $\pi(k)$** and all **arcs (i, j) with $i \in \pi(k)$ OR $j \in \pi(k)$**
 2. Solve (12)-(16) on G^*
 3. Construct $S := \{i \in V : u_i^* = 1\}$ and construct $\pi(S)$
 4. If the corresponding π -ineq $x(\delta(S \setminus \pi(S), \bar{S} \setminus \pi(S))) \geq 1$ is violated by x^* , add it to the problem

- Trivial observations:
 - if $x_{kq}^* = 1$ steps 2 – 4 can be skipped (no violated cut with $k \in S$ can be found)
 - As already mentioned, the above heuristic implicitly acts as an exact separation for SECs

A few relevant references

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6. R. Baldacci, A. Mingozzi, R. Roberti. New state-space relaxations for solving the traveling salesman problem with time windows. *INFORMS J. Comput.* 24, 356 – 371, 2012.

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