# Paths and Complexity 

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# 2015 Workshop on <br> Combinatorial Optimization with Applications in <br> Transportation and Logistics 

Beijing, 28.07.2015

## Outline

- Traffic Optimization
- Bridges of Königsberg
- Travelling Salesmen
- S-Bahn Challenge
- Shortest Paths
- Fuel Efficient Aircraft Trajectories


## Planning Problems in Public Transit



## Optimization in Public Transit

## IVU|suite

The IVU.suite for Public Transport

## Slide of IVU


with a continuous data flow



Integrated
Scheduling
Other

## Overview

1. Paths and Complexity
2. Vehicle Scheduling and Multicommodity Flows
3. Crew Scheduling and Column Generation
4. Track Allocation and Configurations
5. Vehicle Rotation Planning and Hyperassignments
6. Line Planning and Path Connectivity


$$
\begin{gathered}
\mathrm{e} \\
\pi \\
\mathrm{i} \\
\sin \\
\cos \\
\Sigma \\
\mathrm{f}(\mathrm{x})
\end{gathered}
$$

... receives a letter of Mayor Carl Leonhard Ehler


Scan by Wladimir Velminski for his thesis in the History of Arts supervised by Prof. Bredekamp (HU Berlin, ~2008)

## The Problem of the Königsberg Bridges（1736）


a Graume 踊ruicke

c Zarämerbrürke
© Schmiedebrürke
e 殖omighriutke
a 嘖olzbruitke

， $\mathbb{T}$ be problem，whith $\mathfrak{Z}$ am told is midely known，is $\mathfrak{a s}$ follows：in Zänigsberg in 排ussia， there is an island $\mathfrak{A}$ ，called ，the Zneiphof＂；the riber whith surrounds it is dinided into two branches，as can be seen in yta．l，and these branches are crossed be seven bridges，a，b， $\mathfrak{y}$ ， $\mathfrak{d}$ ， $\mathfrak{e}$ ，fund $\mathfrak{g}$ ．Concerning these bridges，it was asked mbether anyone could arrange a route in such a way that he mould cross each brioge once and only once．IJ was told that some people asserted that this impossible，while others were in doubt；but nobode would actually assert that it could be done．Jfrom this， $\mathfrak{Z}$ formulated the general problem：whatener be the arrangement and dibision of the riber into branches，and however many bridges there be，an one find out whether or not it is possible to cross each brioge exactly once？＂

## The Problem of the Königsberg Bridges（1736）


a Graume 踊ruicke
b琹öttelbrücke
c 艮rämerbrürke
© Schmiedebrürke
e 殖omighriutke
a 嘖olizbruitke

， $\mathfrak{A s s}$ far as the problem of the seden brioges of zänigsherg is concerned，it can be solved by making an exhaustion list of all possible routes，and then finding whether or not any route satisfies the conditions of the problem．驺ecause of the number of possibilities，this method of solution would be too difficult and laborious，and in other problems mith more brioges it mould be impossible．floreoner，if this methoo is follomed to its comelusion，many irrelenant routes will be foumd，which is the reason for the difficulty of this method．殖ence If rejected it，and looked for another method concerned only with the problem of whether or not the specified route could be foumo．；Jj considered that suth a method mould be muth simpler．＂

## Combinatorial Problem

Input: A finite (implicitly given) set $N=\{1, \ldots, n\}$, a predicate $f: N \rightarrow$ \{true, false\}.
Question: Is there an element i s.t. $\mathrm{f}(\mathrm{i})=$ true?

## Combinatorial Explosion

Number of routes (worst case)
Here:
$7!/ 2=7 * 6 * 5 * 4 * 3=2.520$
In general:
$=O\left(n^{n}\right)$

Stirling formula: $n!/ 2 \approx n^{n} e^{-n} \sqrt{2 \pi n} / 2$

| $a$ |  | $b$ | $c$ |
| :--- | :--- | :--- | :--- |
| $a b$ | $a c$ | $b a \quad b c$ | $c a \quad c b$ |
| $a b c$ | $a c b$ | $b a c ~ b c a$ | $c a b ~ c b a$ |

## Geometria situs (Graph Theory)



## Geometria situs (Graph Theory)

- Node
- Edge
- Degree



## Geometria situs (Graph Theory)

- Node
- Edge
- Degree



## Geometria situs (Graph Theory)

Theorem: An Euler tour can only exist if at most 2 nodes have odd degree.
Proof. Inner nodes are even.

## Geometria situs (Graph Theory)

Theorem: An Euler tour exists if and only of at most 2 nodes have odd degree.

## Proof

$\Rightarrow$ : inner nodes even
$\Leftarrow$ : path + cycles

Kaliningrad


## Sir William Rowan Hamilton (1805-1865)



## The Icosian Game (1856)



Icosahedron (20) Dodecahedron (12)


## Is there a closed roundtrip (Hamiltonian cycle)?



# Thomas Penyngton Kirkman (1806-1895) 



## The Cell of the Bee



## Enumeration?

- Number of Hamiltonian cycles (worst case)
n cities: $n!/ 2 \approx n^{n} e^{-n} \sqrt{2 \pi n} / 2$ (Stirling formula)
- Exponential effort: $f(n)=2^{n}, n^{n}$, etc. Polynomial effort: $f(n)=p(n)=n, 1.000 n, n^{3}, n^{5}$, etc.

| linear | quadratic | cubic | exponential | doubly exp. |
| :--- | :--- | :--- | :--- | :--- |
| $n$ | $n^{2}$ | $n^{3}$ | $2^{n}$ | $n^{n}$ |
| 10 | 100 | 1.000 | 1.024 | $10^{10}$ |
| 100 | 10.000 | $10^{6}$ | $10^{30}$ | $10^{200}$ |
| 1.000 | $10^{6}$ | $10^{9}$ | $10^{300}$ | $10^{3000}$ |
| 10.000 | $10^{8}$ | $10^{12}$ | $10^{3000}$ | $10^{50000}$ |

- Is there a polynomial method?


## Stephen Cook



## The Satisfiability Problem

Input: A set $\mathrm{U}=\left\{\mathrm{x}_{1}, \ldots, \mathrm{x}_{\mathrm{n}}\right\}$ of variables and a set $\mathrm{C}=\left\{\mathrm{C}_{1}, \ldots, \mathrm{C}_{\mathrm{m}}\right\}$ of conjunctions (product of ANDs) of variables from U .
Question: Is there a satisfying truth assignment for C (assignment of values true or false to the variables in $U$ such that in each clause at least one variable is true)?

## Example:

$(x 1 \vee \neg x 2 \vee x 3) \wedge(\neg x 1 \vee x 2 \vee x 3) \wedge(\neg x 1 \vee x 2 \vee \neg x 3)$

Non-deterministic polynomial time algorithm A
Input: Instance I of problem P of size n bits
Algorithm: Guess solution $L$ and check in time poly(n) that $L$ solves I.
NP: Class of decision problems (answer yes or no) for which such an algorithm exists.
NPC: Class of decision problems to which NP can be reduced. NPH: Class of optimization problems to which NPC can be reduced.
Theorem: SAT $\in$ NPC.
Theorem: HC $\in$ NPC.

## Clay Mathematics Institute

## Dedicated to increasing and disseminating mathematical knowledge

HOME | ABOUT CMI $\mid$ PROGRAMS $\mid$ NEWS \& EVENTS $\mid$ AWARDS $\mid$ SCHOLARS $\mid$ PUBLICATIONS

## Millennium Problems

In order to celebrate mathematics in the new millennium, The Clay Mathematics Institute of Cambridge, Massachusetts (CMI) has named seven Prize Problems. The Scientific Advisory Board of CMI selected these problems, focusing on important classic questions that have resisted solution over the years. The Board of Directors of CMI designated a $\$ 7$ million prize fund for the solution to these problems, with $\$ 1$ million allocated to each. During the Millennium Meeting held on May 24,2000 at the Collège de France, Timothy Gowers presented a lecture entitled The Importance of Mathematics, aimed for the general public, while John Tate and Michael Atiyah spoke on the problems. The CMI invited specialists to formulate each problem.

One hundred years earlier, on August 8, 1900, David Hilbert delivered his famous lecture about open mathematical problems at the second International Congress of Mathematicians in Paris. This influenced our decision to announce the millennium problems as the central theme of a Paris meeting.

The rules for the award of the prize have the endorsement of the CMI Scientific Advisory Board and the approval of the Directors. The members of these boards have the responsibility to preserve the nature, the integrity, and the spirit of this prize.

Paris, May 24, 2000
Please send inquiries regarding the Millennium Prize Problems to prize.problems@claymath.orq.
' Birch and Swinnerton-Dyer Coniecture

- Hodge Conjecture
- Navier-Stokes Equations
- P vs NP
- Poincaré Conjecture
' Riemann Hypothesis
- Yang-Mills Theory
'Rules
- Millennium Meeting Videos


## Directed Hamiltonian Cycle



Directed Hamiltonian Cycle Problem

(Undirected) Hamiltonian Cycle Problem

## The Satisfiability Problem



## The Travelling Salesman Problem

## Theorem: HC $\in$ NPH.


length

- 0
- 1


## Combinatorial Optimization Problem

Input: A finite (implicitly given) set $\mathrm{N}=\{1, \ldots, \mathrm{n}\}$, an objective function $\mathrm{f}: \mathrm{N} \rightarrow \mathrm{IR}$.
Question: What is the minimum of $f$ over $N$ ?

$$
\min f(x), x \in N
$$

## The Travelling Salesman Problem



D15112

## The Travelling Salesman Problem



## PCB3038

## TSP World Records

1954: dantzig42

1977: gr120

1987: gr666, pr2392

1994: pla7397

2001: d15112



## Solving TSPs with Concorde



Home
> Concorde Home

Windows GUI

Benchmarks

Documentation

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Contact Info

## Concorde TSP Solver

Concorde is a computer code for the symmetric traveling salesman problem (TSP) and some related network optimization problems. The code is written in the ANSI C programming language and it is available for academic research use; for other uses, contact William Cook for licensing options.

Concorde's TSP solver has been used to obtain the optimal solutions to 106 of the 110 TSPLIB instances; the largest having 85,900 cities.

The Concorde callable library includes over 700 functions permitting users to create specialized codes for TSP-like problems. All Concorde functions are thread-safe for programming in sharedmemory parallel environments; the main TSP solver includes code for running over networks of UNIX workstations.

Concorde now supports the QSopt linear programming solver. Executable versions of concorde with qsopt for Linux and Solaris are now available

Hans Mittelmann has created a NEOS Server for Concorde, allowing users to solve TSP instances online.

## The S-Bahn Challenge



- The entire $S$-Bahn network must be visited in minimal time
- All stations and connectfons must be visited
- If several lines cover a connection, one suffices
- Walking and all timetabled means of transport are allowed


## David's Solution

| Station | board line | Departure | Arrival | Changing time | Total | Remarks |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Bornholmer Strasse | 25 | 05:24 | 05:47 | 0:02 |  | In weekends the trains go all night every 30 min , so we can start basically nytime |
| Henningsdorf | 25 | 05:49 | 06:07 | 0:15 |  |  |
| Schönholz | 1 | 06:22 | 06:50 | 0:01 |  |  |
| Oranienburg | 1 | 06:51 | 07:00 | 0:04 | 1:36 |  |
| Birkenwerder | 8 | 07:04 | 07:24 | 0:01 |  |  |
| Blankenburg | 2 | 07:25 | 07:52 | 0:17 |  |  |
| Bernau | 2 | 08:09 | 08:22 | 0:05 | 2:58 |  |
| Gesundbrunnen | 42 | 08:27 | 08:37 | 0:04 |  | e we are done with the Northern network branches |
| Westkreuz | 5 | 08:41 | 08:55 | 0:03 |  |  |
| Spandau | 5 | 08:58 | 09:11 | 0:01 |  |  |
| Westkreuz | 7 | 09:12 | 09:28 | 0:01 |  |  |
| Wannsee | 1 | 09:29 | 09:35 | 0:05 | 4:11 |  |
| Potsdam | 1 | 09:40 | 10:15 | 0:03 |  |  |
| Schöneberg | 41 | 10:18 | 10:28 | 0:04 |  | here we are done with the Southwestern network branches |
| Westkreuz | 5/7 | 10:32 | 10:47 | 0:02 |  | From here.. |
| Friedrichstrasse | $1 / 2$ | 10:49 | 11:00 | 0:04 |  |  |
| Yorckstrasse | 1 | 11:04 | 11:07 | 0:02 | 5:43 |  |
| Schöneberg | 42 | 11:09 | 11:10 | 0:04 |  | to here we move in the city centre |
| Südkreuz | 25 | 11:14 | 11:32 | 0:04 |  | From here... |
| Teltow Stadt | 25 | 11:36 | 11:50 | 0:02 |  |  |
| Priesterweg | 2 | 11:52 | 12:12 | 0:14 | 6:48 |  |
| Blankenfelde | 2 | 12:26 | 13:07 | 0:08 |  |  |
| Gesundbrunnen | 41 | 13:15 | 13:45 | 0:06 |  |  |
| Südkreuz | 42 | 13:51 | 14:00 | 0:04 |  | ... to here we do the Southern branches |
| Sonnenallee | M41 | 14:04 | 14:07 | 0:03 | 8:43 | From here... |
| Köllnische Heide | M41 / S42 / S9 | 14:10 | 14:42 | 0:22 |  |  |
| Flughafen Berlin-Schönefeld | Bus EV or RB19 | 15:04 | 15:19 | 0:00 |  |  |
| Königs Wusterhausen | 46 | 15:19 | 15:44 | 0:11 |  |  |
| Schöneweide | 8 | 15:55 | 16:01 | 0:03 |  | ... to here we do the Southeastern branches |
| Spindlersfeld | 47 | 16:04 | 16:28 | 0:07 |  |  |
| Ostkreuz | 3 | 16:35 | 17:10 | 0:52 | 11:46 | Here we do the Eastern branches. From here.. |
| Erkner / Erkner ZOB | 3 | 18:02 | 18:42 | 0:17 | 13:18 |  |
| Ostbahnhof / Strausberg | 75 | 18:59 | 19:09 | 0:06 |  |  |
| Strausberg Nord | 5 | 19:15 | 19:55 | 0:06 |  |  |
| Friedrichsfelde Ost | 7 | 20:01 | 20:14 | 0:06 | 14:50 |  |
| Ahrensfelde | 7 | 20:20 | 20:29 | 0:01 |  |  |
| Springpfuhl | 75 | 20:30 | 20:39 | 0:07 |  |  |
| Wartenberg | 75 | 20:46 | 21:09 | 0:11 |  |  |
| Ostkreuz | 5/7 | 21:20 | 21:22 | 0:05 |  | to here we are flexible and can actually take whatever comes first |
| Friedrichstrasse | 2 | 21:27 | 21:35 | 0:00 | 16:11 | City Centre once more |
| Gesundbrunnen | 41 | 21:35 | 21:37 | 0:04 |  |  |
| Schönhauser Allee | 9 | 21:41 | 21:44 |  | 16:20 |  |
| Bornholmer Strasse | DONE |  |  |  |  |  |



- Fastest time to travel to all the Berlin U-Bahn metro stations The fastest time to travel to all the Berlin U-Bahn metro stations is 7 hr 33 min 15 sec and was achieved by Oliver Ziemek, Henning ColsmanFreyberger, Michael Wurm and Rudolf von Grot (all Germany) at Hönow station, Berlin, Germany on 2 May 2014.
- Fastest time to travel to all London Underground stations The fastest time to travel to all London Underground network stations is 16 hr 14 min 10 sec , and was achieved by Clive Burgess and Ronan McDonald (both UK) in London, UK, on 19 February 2015. Clive and Ronan's record breaking journey began at Chesham and ended at Heathrow Terminal 5.
- Fastest time to travel to all New York City Subway stations The fastest time to travel the entire New York City Subway is 22 hr 26 min 02 sec and was achieved by Andi James, Steve Wilson, Peter Smyth, Martin Hazel, Glen Bryant and Adham Fisher (all UK) between 18 and 19 November 2013. Andi James, Steve Wilson and Martin Hazel are previous record holders of the record for the 'Fastest time to travel to all London Underground stations.'


## The History of the Transit-Challenge

| Date | Record Holder(s) | Stations | Time |
| :---: | :---: | :---: | :---: |
| 30.05.1940 | Herman Rinke | All stations | 25:00:00~ |
| 01.06.1966 | Michael Feldman and James Brown | All stations | 23:16:xx |
| 12/13.12.1988 | Rich Temple, Phil Vanner and Tom Murphy | All stations | 29:47:12 |
| 25/26.10.1989 | Kevin Foster | All stations | 26:21:08 |
| 28/29.12.2006 | Bill Amarosa Jr., Michael Boyle, Brian Brockmeyer, Stefan Karpinski, Jason Laska and Andrew Weir | All stations | 24:54:03 |
| 22/23.01.2010 | Matt Ferrisi and Chris Solarz | All stations | 22:52:36 |
| 18/19.11.2013 | Andi James, Steve Wilson, Martin Hazel, Glen Bryant, Peter Smyth and Adham Fisher | All stations | 22:26:02 |

1. Ride that requires a rider to traverse every line, but not necessarily the entire line. (Class A)
2. Full-system ride that requires a rider to stop at each station. (Class B)
3. Skip-stop ride that only requires a rider to pass through each station. (Class C)

## The Rules of the Guinness Book



## TRAVELLING THE NEW YORK CITY SUBWAY IN THE

 SHORTEST TIMEThe following act as a guide to the specific considerations and undertakings, in addition to the general requirements as detailed in the General Rules of the Record Breakers' Pack, for any potential attempt on the above record.
They should be read and understood by all concerned - organisers, participants and witnesses Please note that, as detailed in the Agreement Regarding Record Attempts, these guidelines in no way provide any kind of safety advice or can be construed as providing any comfort that the record is free from risk.

## GUIDELINES

This record is for travelling the entire MTA New York City Subway system in the least amount of time.

1- All of the stations served by the subway system must be visited. To 'visit' a station, the challenger must arrive and/or depart by a subway train in normal public service. It is necessary for a train to stop at the station for the visit to count, although the challenger does not need to leave the train at that station. If a station is normally open only at certain times of the day, this must be taken into account during planning. Only if a station is temporarily closed (e.g. for rebuilding, or in an emergency) will a non-stop pass through a station be acceptable.
2- It is only necessary to visit all the stations on the network, not to travel every stretch of line. Thus, if a station is served by more than one line it is not necessary to visit that station on each line.
3- Challengers may travel the same stretch of track (and visit the same station) more than once if necessary.
4- Attempts on this record must be continuous (i.e. any breaks or stops that are taken must be included in the final time).
5- Transfers between subway lines must be made by scheduled public transport or on foot. The use of private motor vehicles, taxis or any other form of privately arranged transport (bicycles, skateboards etc) is not allowed.

## AUTHENTICATION

For the purposes of verifying any claim, the following must be provided: -

## Witness Book

Any attempt must take place in view of the public, wherever possible, and a book made available for independent witnesses to sign. The book should be set up so that the following details can be included for each potential witness:

| Date \& Time | Location | Name | Signature |
| :--- | :--- | :--- | :--- |
|  |  |  |  |

For solo and unsupported attempts, we appreciate that it might not be possible to gain an unbroken line of witnesses for the attempt, but one should try to obtain as many as possible. For an attempt, which is supported by a backup team, we would expect it to be possible to gain sufficient numbers of independent witnesses to enable verification for the entire duration of the attempt. Where possible, local dignitaries and police should be sought to sign the book.

## Log Book

A logbook detailing every stage of the journey, i.e. the time of arrival and departure from each station, line changes, commutes between lines and stations, etc. must be maintained. This book should illustrate clearly the route followed.
All rest breaks or stoppages for whatever reason must also be fully detailed in the log.
To attest to the validity and genuineness of the claim, we require signed statements of authentication by two independent persons of some standing, one of whom should have attended the beginning of the event, and if possible the end.
These statements should originate directly from the witnesses (in their own hand) and be submitted where possible on their own headed notepaper and include full contact details
Statements should not take the form of documents pre-prepared by those involved in the record attempt.

## Quattro Transformationi

Directed rural
postman problem (DRPP)


Generalized DRPP (GDRPP)

Generalized ATSP (GATSP)

Directed TSP (ATSP)



## Transfers ...



- Most lines runs every 10 or 20 mins
- One line runs every 40 mins, regional trains every 60 mins
- One 40 and one 60 mins connection can be shifted into a 20 mins solution
duration: 26



## The Generalized Direct Rural Postman Problem

- Visit every group of connections at least once



## 

- Turn edges into nodes and connect succeeding ones
- Visit every group of nodes at least once



## From the GDRPP to the Generalized directed $\mathrm{TSP}_{\text {for }}$ (2)

- Connect all nodes from different groups using two arcs, namely, nodes $a$ and $a^{\prime}$ using arcs $(u, v)$ and ( $u^{\prime}, v^{\prime}$ ) s.t.
- arc $\left(a, a^{\prime}\right)$ with length $l(u, v)+$ length of shortest $\left(v, u^{\prime}\right)$-path
- arc ( $a^{\prime}, a$ ) with length $l\left(u^{\prime}, v^{\prime}\right)+$ length of shortest $\left(v^{\prime}, u\right)$-path

length of arc $\left(a, a^{\prime}\right)$

length of arc $\left(a^{\prime}, a\right)$



## From the GATSP to the ATSP (1)

- Visit every group of nodes exactly once $\rightarrow$ visit every node exactly once: connect every group of nodes using a directed cycle of length 0



## From the GATSP to the ATSP (2)

- Replace arcs between different groups of nodes by new arcs
- New start node is the one that preceeds in the cycle
- Increase weight by a large constant $M_{1}$ that ensures that every group is visited exactly once, i.e., for a cycle $\left(u_{1}, \ldots, u_{i}, u_{i+1}, \ldots\right)$ set $w^{\prime}\left(u_{i}, v_{j}\right)=$ $w\left(u_{i+1}, v_{j}\right)+M_{1}$



## From the ATSP to the TSP

- Make two copies $v$ und $v^{\prime}$ of every node $v$
- Connect $v$ and $v^{\prime}$ via undirected edges with weight $-M_{2}$
- Connect $u$ and $v^{\prime}$ via undirected edge with weight $w(u, v)$
- Open tour with given start node
- Add additional node 0 for tour start and end
- Add suitable weights 0 and $\infty$

$$
w\left(u^{\prime}, v\right)=w(u, v)
$$



## Preprocessing

- Only start, end, or transfer stations: $166 \rightarrow 113$ stations
- No transfer on parallel lines:
$113 \rightarrow 42$ stations
- Assumption: equal travel and transfer times



## Program TOPTraC

- Open or closed tours
- Start, end station, or both
- Timetable or constant transfer times
- Exceptions for minimum transfer times at large stations
- TSP mode (for visiting only stations)
$\left.\begin{array}{l|l|l|l|}\square \text { Name } & \text { Änderungsdatum } & \text { Typ } & \text { Größe } \\ \hline \square \text { Illustration Network.pdf } & 20.01 .201514: 52 & \text { Adobe Acrobat D... } & 38 \mathrm{~KB} \\ \hline \text { 图 Itinerary.xlsx } & 20.01 .2015 & 15: 26 & \text { Microsoft Excel-Ar... }\end{array}\right] 11 \mathrm{~KB}$

Input

- File with all edge and travel times
- File with all stations, departure times, lines, and frequencies
- Timetable period

Output

- TSP file


## Solution

- Via Concorde on NEOS server


## Result <br> - List of all edges in optimal solution (unsorted)

## The Solution

Best found solution: 13:17

- Contains some 1-minute transfers at large stations, which are not feasible according to the BVG trip planner
- The last connection Strausberg-Strausberg Nord on the S5 is operated at a 40 mins frequency

More realistic solution: 13:44

- Start at Strausberg Nord
- Lower bounds on transfers at large stations
- Feasible according to BVG trip planner

With luck: 13:24

- If some infeasible transfers are caught


## The Realistic Solution: 13:44



## The Record Attempt: 10.01.2015, 09:55

- The first 7 hours worked according to the plan
- One infeasible transfer was caught: 20 mins ahead of schedule!


## Strausberg Nord



## The Record Attempt: 10.01.2015, 09:55

- The first 7 hours went according to the plan
- One infeasible transfer was caught
- Thunderstorm Felix
- Severe service disruptions
- Finally 15:04 instead of 13:44
- 80 mins delay
- 2 hours faster than before
- Not yet (?) in Guinness Book
- 2 stations were visited by regional trains
- Legal or not?




## Edsger Wybe Dijkstra (1930-2002)



# Passenger Information 

## Verbindungen - Übersicht



no
s
(S) 0






5日 Hamigdatce 표

## Graph Theoretic Model

306 nodes, 445 edges


## Preprocessing

80 nodes, 122 edges


## Dijkstra's Algorithm (0)



## Dijkstra's Algorithm (1)



## Dijkstra's Algorithm (2)



## Dijkstra's Algorithm (3)



## Dijkstra's Algorithm (4)



## Dijkstra's Algorithm (5)



## Shortest Path Tree



## Running Time of Dijkstra's Algorithm

- Set all node labels = 0, distances $=\infty$, predecessors $=$ none
- Set distance at start node $=0$, pred. $=$ start
- Repeat
- Find unlabeled node with minimum distance or stop, done!
- Label it
- For all outbound edges
- Update distance and predecessor labels

Theorem: Dijstra's algorithm runs in polynomial time.

## Contraction (Kolman \& Pangrac [2009])



State of the Art in Shortest Paths
(Bast, Delling, Goldberg, Müller-Hannemann, Pajor, Sanders, Wagner, Werneck [2014] ${ }_{\text {breie Universität }}$

Table 1: Performance of various speedup techniques on Western Europe. Column source indicates the implementation tested for this survey.

| algorithm | source | DATA STRUCTURES |  | QUERIES |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | space <br> [GiB] | time <br> [h:m] | scanned vertices | time [ us ] |
| Dijkstra | [65] | 0.4 | - | 9300000 | 2550000 |
| Bidir. Dijkstra | [65] | 0.4 | - | 4800000 | 1350000 |
| CRP | [67] | 0.9 | 1:00 | 2766 | 1650 |
| Arc Flags | [65] | 0.6 | 0:20 | 2646 | 408 |
| CH | [67] | 0.4 | 0:05 | 280 | 110 |
| CHASE | [65] | 0.6 | 0:30 | 28 | 5.76 |
| HLC | [70] | 1.8 | 0:50 | - | 2.55 |
| TNR | [13] | 2.5 | 0:20 | - | 1.25 |
| TNR+AF | [37] | 5.4 | 1:45 | - | 0.99 |
| HL | [70] | 18.8 | 0:37 | - | 0.56 |
| HL- $\infty$ | [5] | 17.7 | 60:00 | - | 0.25 |
| table lookup | [65] | 1208358.7 | 145:30 | - | 0.06 |

## Airway network - Denmark and Germany



## Airway network - Denmark



## Constraints



Euler Tour


Shortest Path


Hamiltonian Cycle


Aircraft Trajectory

## 1. Shortest Paths with Pair Constraints

| AIRWAY | FROM - TO | RESTRICTION | ID No. | OPERATIONAL GOAL |
| :---: | :---: | :---: | :---: | :---: |
|  | ABLOX | Not available for traffic <br> DEP EDAB <br> Except with ARR EDDB/DT, Havel Group | ED2567 | SID requirement |
|  |  | Not available for traffic <br> DEP EDDM <br> Except <br> 1. ARR EDJA <br> Below FL095 <br> 2. Tvpe Jet | ED2894 | SID requirement for EDDM departures |
|  |  | Only available and compulsory for traffic DEP EDDM <br> Via MILKA above FL245 <br> 1. Daily 22.30 (21.30) - 07.00 ( 06.00 ) <br> 2. FRI 16.00 ( 15.00 ) - MON $07.00(06.00)$ <br> 3. During legal holidays | ED2895 | SID requirement for EDDM departures Outside these times file SID MERSI Y110. |
|  | BIBAG | Not available for traffic DEP EDDM Via L/UL605/Q104/Q118 | ED3147 | SID requirement |
|  |  | With ARR Farnborough Group, London Group | EDYY1010 | SID requirement Time refers to departure time EDDF. |
|  | BODLA/ERGON/G OVEN | Compulsory for traffic <br> DEP/Overflying EPWWFIR/UIR <br> With ARR EDDB/DT | ED2876 | To force traffic onto arrivals routes |
|  | COL | Not available for traffic <br> DEP EDDK <br> Except <br> 1. ARR Frankfurt Group, Frankfurt $\mathrm{Y} / \mathrm{Z}$ Group <br> 2. Training Flights | ED2576 | SID requirement |

- If EDDF is the departure airport, then BIBTI must not be visited: EDDF $\in \mathrm{P} \Rightarrow$ BIBTI $\notin \mathrm{P}$ (easy because departure is known)
- If MILKA is visited, then ALG must be visited: MILKA $\in P \Rightarrow A L G \in P$ (hard because visits are not known)


## Forbidden, Obligatory, and Binding Pairs



## Forbidden, Obligatory, and Binding Pairs

Given an ATS network, two nodes (waypoints) $s$ and $t$, and a set of nodepairs $u v$, find a shortest $s t$-path such that for every pair ...

Shortest-path problem with binding pairs: $\mathbf{u} \in \mathbf{P} \Rightarrow \mathbf{v} \in \mathbf{P}$


Shortest-path problem with forbidden pairs: $\mathbf{u} \in \mathbf{P} \Rightarrow \mathbf{v} \notin \mathbf{P}$


Shortest-path problem with obligatory pairs: $\mathbf{u} \notin \mathbf{P} \Rightarrow \mathbf{v} \in \mathbf{P}$


## Shortest Paths with Forbidden Pairs

- Applications in automatic software testing and bioinformatics (Gabow et al. [1976], Chen et al. [2001])
- NP- and APX-hard (Gabow et al. [1976], Hajiaghayi et al. [2010])
- Efficient contraction/dynamic programming algorithms for networks with special structures (Kolman and Pangrac [2009], Kovac [2011])
- Graph-modifying allasithm forms Subpatiths (Ahmiadn\& bedbiwh[2009])
general problem
overlapping structure ordered
well-parenthesized
halving
nested
disjoint



## Shortest Paths with Binding Pairs

- Applications in automatic software testing
- NP-Hard even on acyclic digraphs (Ntafos, Hakimi [1979])
- No further literature


## Shortest Paths with Obligatory Pairs



## Shortest Paths with Pair Constraints

$\min \quad c^{T} x$
$x\left(\delta^{-}(v)\right)-x\left(\delta^{+}(v)\right)=\delta_{s t}(v) \quad \forall v \in V$
$x\left(\delta^{-}(u)\right)+x\left(\delta^{-}(v)\right) \leq \quad 1 \quad \forall u v \in F$
$x\left(\delta^{-}(u)\right)-x\left(\delta^{-}(v)\right) \leq \quad 0 \quad \forall u v \in B$
$x\left(\delta^{-}(u)\right)+x\left(\delta^{-}(v)\right) \geq \quad 1 \quad \forall u v \in O$

$$
x_{u v} \quad \in \quad\{0,1\} \quad \forall u v \in A
$$

- No subtour elimination in acyclic digraphs


## Proposition (Brückner [2015])

The SPPPC can be solved in polynomial time if the pairs are well-parenthesized.

## Theorem (Blanco, B, Brückner, Hoang [2015])

A complete linear description of the SPPPC polytope can be obtained if the pairs are disjoint.

## Network Orientation

- Delete network segments pointing in the "wrong direction"
- that point backward over the cut halfway between origin \& destination
- that point back to the origin (in the origin's hemisphere)
- that point away from the destination (in the destination's hemisphere)
- Results in acyclic network


- Errors near airports, mostly (but not always) small


## 2. ATC Charged Shortest Paths

## Adjusted unit rates applicable to April 2014 flights

Please find hereunder the unit rates of route charges applicable to April 2014 flights, as well as the exchange rates used for their calculation, i.e. the average exchange rates for the month of March 2014 (monthly average of the "Closing Cross Rate" calculated by Reuters based on daily BID rate).

| Zone | Taux unitaire Unit rate EUR | Taux de change Exchange rate 1 EUR = |
| :---: | :---: | :---: |
| Portugal Santa Maria * | 10.60 | ./ |
| Belg.-Luxembourg * | 72.19 | ./ |
| Allemagne / Germany * | 77.47 | ./ |
| Finlande / Finland * | 52.21 | ./ |
| Royaume-Uni / United Kingdom | 84.85 | 0.831957 GBP |
| Pays-Bas / Netherlands * | 66.62 | ./ |
| Irlande / Ireland * | 30.77 | . |
| Danemark / Denmark | 71.35 | 7.46207 DKK |
| Norvège / Norway | 51.96 | 8.29105 NOK |
| Pologne / Poland | 35.26 | 4.19932 PLN |
| Suède / Sweden | 72.25 | 8.86081 SEK |
| Lettonie / Latvia * | 28.59 | $0.702804^{* * *}$ LVL |
| Lituanie / Lithuania | 45.92 | 3.45158 LTL |
| Espagne / Spain - Canarias * | 58.51 | . |

## ATC Charges



- Rate per flown km: easy to integrate in any search algorithm
- Rate per km in the great circle segment between entry and exit points: hard (Lido "pretends" it's the first model)


## ATC Charges



## ATC Charges



## ATC Charges



## ATC Charged Shortest Paths

$\min \sum_{(w, z) \in A} c_{w z} x_{w z}+\sum_{i} \sum_{(u, v) \in D_{i}} d_{u v}^{i} y_{u v}$
s.t. $\quad \sum_{z:(w, z) \in A} x_{w z}-\sum_{u:(u, w) \in A} x_{u w}=\left\{\begin{array}{ll}1 & \text { if } w=s \\ -1 & \text { if } w=t \\ 0 & \text { else }\end{array} \quad \forall w \in V\right.$
$\sum_{w:(u, w) \in A_{i}} x_{u w}=\sum_{v:(u, v) \in D_{i}} y_{u v}$
$\forall u \in \partial^{-}\left(V_{i}\right), \forall i$
$\forall u \in \partial^{+}\left(V_{i}\right), \forall i$

$$
\begin{aligned}
& \sum_{i v:(u, v) \in D_{i}} \sum_{u v}-\sum_{i} \sum_{w:(v, w) \in D_{i}} y_{u w}=\left\{\begin{array}{ll}
1 & \text { if } v=s \\
-1 & \text { if } v=t \\
0 & \text { else }
\end{array} \quad \forall v \in \bigcup_{i} \partial^{+/-}\left(V_{i}\right)\right. \\
& x_{w z}, y_{u v}^{i} \in\{0,1\}
\end{aligned}
$$

## ATC Charges



Proposition (Blanco [2014]): The Shortest Path Problem with ATC charges can be solved in polynomial time.

## 3. 3D-Shortest Paths



## Horizontal segments are well defined.



## Horizontal segments are well defined.



## Horizontal segments are well defined.



## Climb/descent segments?



## Vertical segments vary by weight, weather, speed etc s. sime



## Vertical segments vary by weight, weather, speed, etc s.and



## Vertical segments vary by weight, weather, speed, etc s.and



## Vertical segments vary by weight, weather, speed, etc s.and



## Vertical segments vary by weight, weather, speed, etc s.and



## Cruise Performance

Constant speed, altitude, current weight, and specific range function

$$
f\left(w_{\text {curr }}\right)=d
$$

(how far can we fly with 1 kg of fuel with weight $w_{\text {curr }}$ ). Then

$$
d=\int_{w_{\text {end }}}^{w_{c u r r}} f(s) d s=F\left(w_{\text {curr }}\right)-F\left(w_{\text {end }}\right),
$$

where $F$ is the primitve integral of $f$, i.e.,

$$
w_{\text {end }}=F^{-1}\left(F\left(w_{\text {curr }}\right)-d\right) .
$$

## Cruise Performance



## Overestimation



## Interpolation



## Piecewise Linear Approximation



## Approximation Error

Cruise consumption error (A380, 330Kn/0.85Mn)


## Approximation Error

## Proposition (Blanco, B, Hoang, Spiegel [2015])

Consider an aircraft cruising along several segments $e_{0}, \ldots, e_{k}$ at a constant flight level at constant speed. Let $w$ be the actual weight after the cruise phase, and $w$ and $w^{\uparrow \downarrow}$ the values obtained by a piecewise liner underestimation of the primitive integral $F$ of the specific range function $f$ and a piecewise linear overestimation of its inverse $F^{-1}$ using the same breakpoints with approximation errors $K^{\downarrow}$ and $K^{\uparrow}$, respectively. Then

$$
\left|w-w^{\uparrow \downarrow}\right| \leq \max \left(K^{\downarrow} \cdot\left\|f^{-1}\right\|_{\infty}, K^{\downarrow-1}\right),
$$

independently of the number of segments.

## Computational Results



A380, speed 0.83MN/300KIAS, constant altitude FL300, departure time 06.03.2014, 19:30:25

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