ACO and CP Working Together to Build a Flexible Tool for the VRP

Negar ZakeriNejad1, Daniel Riera1 and Daniel Guimarans2,3

1Computing, Multimedia and Telecommunication Department, Universitat Oberta de Catalunya (UOC), Barcelona, Spain
2Optimisation Research Group, National ICT Australia (NICTA), Sydney, Australia
3Aviation Academy, Amsterdam University of Applied Sciences, Amsterdam, The Netherlands

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Abstract: In this paper a flexible hybrid methodology, combining Ant Colony Optimisation (ACO) and Constraint Programming (CP), is presented for solving Vehicle Routing Problems (VRP). The stress of this methodology is on the word ‘flexible’: It gives reasonably good results to changing problems without high solution redesign efforts. Thus a different problem with a new set of constraints and objectives requires no changes to the search algorithm. The search part (driven by ACO) and the model of the problem (included in the CP part) are separated to take advantage of their best attributes. This separation makes the application of the framework to different problems much simpler. To assess the feasibility of our approach, we have used it to solve different instances of the VRP family. These instances are built by combining different sets of constraints. The results obtained are promising but show that the methodology needs deeper communication between ACO and CP to improve its performance.

1 INTRODUCTION

Vehicle Routing Problems (VRPs) are an optimisation problem in the field of transportation and logistics. It involves routing a fleet of vehicles to serve several customers. This problem is difficult not only because it is NP-hard but also for having many diverse forms (Laporte et al., 2000; Golden et al., 2008)

Exact methods exist to solve VRPs optimally, but they become computationally prohibitive for large problem sizes. On the other hand approximate methods trade off optimality for feasibility of solving large problem instances.

Also, hybridised methods, combining different algorithms, have been developed to tackle VRPs (Laporte et al., 2013; Cáceres-Cruz et al., 2014). One successful hybridised approach has been combining Constraint Programming (CP) with metaheuristics (Solnon, 2010; Talbi, 2013; Shaw, 2011; Berbeglia et al., 2012; Blum et al., 2011; Khichane et al., 2008; Meyer and Ernst, 2004). CP is an exact method that models a problem as a Constraint Satisfaction Problem (CSP) which can be solved using general purpose solvers (Rossi et al., 2006; Khichane et al., 2010). Metaheuristic algorithms are approximate methods that explore the most promising regions of the solution space to find a sufficiently good solutions (Laporte, 2009).

Unfortunately, most of the research efforts for developing effective hybrid approaches are focused on specific problems and are not easily extensible to others (Vidal et al., 2013; Pisinger and Ropke, 2007). Accordingly, a fruitful challenge for researchers is developing a framework hybridising optimisation algorithms and methods to address a large class of VRPs. This would be useful because real-life applications vary greatly and such a framework reduces design costs. To satisfy this challenge a methodology is required that allows easy modeling (and re-modeling) of different problems and a fast and effective search engine.

The aim of our methodology is to maximise flexibility in terms of quick adaptation to different variants of VRPs, while staying reasonably close to the optimal solutions. Our design hypothesis is based on the high modelling power of Constraint Programming (CP) and the ease of metaheuristics to explore search spaces and quickly generate fairly good solutions. In this case, Ant Colony Optimisation (ACO) (Dorigo and Birattari, 2010) has been chosen as a metaheuristic because of the closeness of the VRP instance representations to the representation of the problems that ACO solves.

The proposed approach has the merit of not de-
pending on the form of the problem and thus allowing extensibility to a wide variety of VRPs, including the ones that capture the high complexities, large data sizes, uncertainties, and dynamisms that exist in real-life. These kind of VRPs are called Rich Vehicle Routing Problems (RVRPs) and are even more difficult to solve than simpler VRPs (Drexl, 2012). The final aim of this work is to deal with RVRPs, although for the initial assessment of the methodology we have chosen classical VRP variants and incrementally constructed more complex problems.

In order to assess these goals, first the collaboration of two main parts of the framework needs to be explored, which is the objective of this paper. This is carried out by generating solutions using ACO as a search algorithm and verifying their feasibility using CP. We aim to reduce the development time by using the CP to model the constraints and check their feasibility, and thus guide the approximate algorithm towards better results.

The metaheuristic part of the framework is where individual agents with no centralised control structure dictate on a collective behaviour of the self-organised simulation to encode any constraints relevant to a given routing problem. Thus, different VRPs can be quickly modelled and re-modelled as CSPs without the need of changing the architecture of the framework. Second, it encompasses a CP solver, which provides evaluations of solutions’ feasibility and also global search information given partial solutions. This information helps the metaheuristic to avoid exploring search spaces with no feasible solutions.

The cooperation between these two parts is depicted in Fig.1. The aim of the CP part of the framework is twofold. First, it provides a clear and powerful formulation to encode any constraints relevant to a given routing problem. Thus, different VRPs can be quickly modelled and re-modelled as CSPs without the need of changing the architecture of the framework. Second, it encompasses a CP solver, which provides evaluations of solutions’ feasibility and also global search information given partial solutions. This information helps the metaheuristic to avoid exploring search spaces with no feasible solutions.

The metaheuristic part of the framework is where the main search through the solution space takes place. In the proposed framework the metaheuristic part is implemented in two distinct loops as shown in figure 1. While the outer loop is mostly concerned with the logic of the metaheuristic, the inner one uses the interaction with the CP solver to guide the construction of solutions.

The inner loop of the metaheuristic is effectively a random construction algorithm. That is, in each iteration the solution is augmented with a new part. The selection of the new part is guided according to the mechanism of the metaheuristic. Because the metaheuristic is oblivious to the nature of the problem, it frequently asks CP to verify the solution. This is done by sending a partial solution to the CP and having CP check that no constraints are broken given the current assignment. As we will later explain in more details, the CP checking performed in the internal loop is allowed to ignore serving all customers in a way that makes construction of a feasible solution always possible. Therefore, in the outer loop each solution is checked one last time to compute the fitness of the solution according to the objective function and possible unsatisfied customers.

The outer loop starts by constructing a new solution using the inner loop iterations. Then, it evaluates the new solution quality and updates the state of the metaheuristic according to the quality of the solution. For example in the case of ACO, it updates the pheromone matrix.

2 PROPOSED FRAMEWORK

The proposed framework is made up of two main elements: the CP and the selected heuristic/metaheuristic (in this specific case, a basic version of the ACO). The cooperation between these two parts is depicted in Fig.1.

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2.1 CP Model

As said before there are many different problem subclasses (defined by the specific active constraints) in VRP, most of which have already been studied. This makes it possible to build a constraint and objective library and activate only the needed parts for solving the given problem. In our case, we are working with a CP-VRP library (Riera et al., 2009), built for the ECLiPSe CP system. This library allows the use of constraints for capacity, distance, heterogeneous vehicles, asymmetric routes, time windows, and pick up and delivery, among others.

2.2 Search Algorithm

ACO is a well-known nature inspired metaheuristic algorithm used for solving combinatorial optimisation problems. In particular, ACO is a probabilistic technique which builds a solution iteratively through a stochastic construction procedure. This class of optimisation algorithms follows simple rules based on a collective behaviour of the self-organised simple agents with no centralised control structure dictating how individual agents should behave (Dorigo and Birattari, 2010; Yu and Yang, 2011; Balseiro et al., 2011).

1http://eclipseclp.org/
At the moment, we use a basic version of the ACO algorithm: Each ant constructs a solution determining the trips for all vehicles in an iterative fashion. To do this, it selects a path through a graph of nodes. Each node corresponds to one customer, except for the initial-final node which corresponds to the depot. Choosing the depot signals the route completion for the current vehicle and the start of the journey of the next vehicle.

At each iteration, the ant chooses a random node, according to the distance of the nodes to the current one and the amount of pheromone on the edge leading to the neighbours. Then a partial solution corresponding to the current partial path is constructed and passed to the CP checker. If the CP checker finds the solution infeasible, the ant backtracks one step and returns to the depot, ending the planning for the current vehicle. If the CP checker finds no problem with the current partial path (i.e. there might be feasible solutions containing this partial one), the construction of the path continues normally. These iterations terminate when all vehicles have been planned for. Note that, after termination some costumers may not have been serviced.

After an ant constructs one solution, the CP solver is invoked one last time to check the feasibility of the solution found by the ant. We calculate the total distance of the trip as an objective function and use it along with the number of unserviced customers to assign a quality value to the solution found. The amount of pheromone for each section of the solution is then updated according to this computed quality. In Fig. 2, the flowchart of the search procedure for one ant is presented.

2.2.1 Ant Route Selection

An ant constructs its route by selecting nodes one by one, in a stochastic manner. The probability of a node being selected is computed according to two factors. The first factor is the amount of pheromone deposited, $\tau_{ij}$, for the transition between the current node $i$ and the prospective node $j$. The second factor is the visibility heuristic defined as the inverse of the distance between nodes $i$ and $j$, $\frac{1}{d_{ij}}$, and denoted by $\eta_{ij}$. The probability of choosing next node, $P_{ij}$, can be stated as follows:

$$P_{ij} = \frac{[\tau_{ij}]^\alpha \cdot [\eta_{ij}]^\beta}{\sum_{l \in N} [\tau_{il}]^\alpha \cdot [\eta_{il}]^\beta}$$  \hspace{1cm} (1)

where $\alpha$ and $\beta$ are parameters to tune the relative influence of pheromone trail and heuristic information, and $N$ is the set of all nodes yet to be visited.

2.2.2 Pheromone Update

The process of updating pheromone trail consists of two mechanisms. The first is pheromone evaporation which decreases the amount of pheromone values deposited on each edge in predefined intervals. By applying this mechanism, the algorithm can avoid convergence to sub-optimal solutions rapidly.

The second mechanism is pheromone deposition which increases the pheromone trails of solution edges according to the quality of the solution. The aim of this mechanism is to make better solutions more attractive for other ants and guide them towards more promising regions.

The pheromone update for each edge is commonly
implemented as:

$$\tau_{ij} \leftarrow (1 - \rho) \cdot \tau_{ij} + \sum_k \Delta \tau_{kj}$$  \hspace{1cm} (2)

In this formula, $\rho$ is the pheromone evaporation rate, and $\Delta \tau_{ij}$ is the amount of pheromone deposited by ant $k$ ant, computed as:

$$\Delta \tau_{ij} = \frac{Q}{L_k}$$  \hspace{1cm} (3)

where $Q$ is a constant (problem-specific parameter to tune), and $L_k$ determines the quality of a solution found by ant $k$. In this case, it is equal to the total distance travelled by the ant.

According to the type of a given problem and its complexity, the process of updating pheromone trail can be applied in different ways. In this work, we apply both pheromone evaporation and pheromone deposition mechanisms simultaneously in predefined intervals.

3 EXPERIMENTAL SETUP

3.1 Problem Instances

In this paper, we study the interactions between the two main parts of the framework and also the extensibility aspect of the approach to adapt to newer incremental problems without extra development. For this, we have selected four VRP variants (Cáceres-Cruz et al., 2014):

- Capacitated VRP (CVRP). It is one of the earlier and most studied VRPs, where all vehicles have the same capacity which cannot be exceeded. The data used for CVRP is taken from a standard benchmark set proposed by Augerat et al. (Augerat et al., 1995), where instance sizes are between 15 and 100 customers.

- Heterogeneous fleet VRP (HVRP). This is an extension of the CVRP with the difference that the capacity and cost of vehicles are not homogeneous. To test the HVRP, eight problem instances developed by Taillard (1999) (Imran et al., 2009) are used. In this dataset, the number of customers varies from 50 to 100 and the number of vehicle types varies from 3 to 6.

- Distance-Constrained VRP (DCVRP). It is an extension of the CVRP with the difference that both vehicle capacity and a maximum distance (for each vehicle) are imposed as constraints. For preliminary experiments, six problem instances of the CVRP dataset have been adapted for the DCVRP.

- Asymmetric cost matrix VRP (AVRP). In this type of problems the distance between each pair of locations in the two directions is not the same in both ways. Fourteen problem instances based on realistic scenarios are selected from AVRP benchmark proposed by Rodriguez and

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2 Problem instances P-n16-k8, P-n20-k2, P-n40-k5, P-n50-k7, P-n55-k10, and P-n101-k4.
Because this dataset provides a diverse number of tests, instances were chosen so their sizes were between 50 and 100 customers. We also limited the dataset to those instances that have higher demand and nodes’ locations were randomly chosen within an intra-city area.3

### 3.2 Computational Setting

The metaheuristics part of the framework has been implemented in Java. For the CP part, we chose the ECLiPSe platform. A CP-VRP library (Riera et al., 2009) has been used as a constraints pool. All experiments were run on a system with an Intel core i5-3470 CPU and 4GB RAM.

The performance of the ACO-based algorithms relies on a set of correlated parameters and the values chosen for them. Tuning the parameters is a time-consuming process and can lead to a diverse set of parameters depending on the given problem. As the aim of this experiment is to show the ability of the framework to adapt to different types of VRPs, devoting time to adjust parameters is not indispensable. As a matter of fact, the need of adjusting parameters when adding new constraints would be considered a penalty for the methodology. Table 1 summarises the values chosen for the ACO parameters used indistinctly in all the experiments.

<table>
<thead>
<tr>
<th>Parameters</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>No of ants</td>
<td>2500</td>
</tr>
<tr>
<td>Pheromone update interval</td>
<td>50</td>
</tr>
<tr>
<td>Initial pheromone</td>
<td>2</td>
</tr>
<tr>
<td>$\alpha$</td>
<td>3</td>
</tr>
<tr>
<td>$\beta$</td>
<td>3</td>
</tr>
<tr>
<td>$\rho$</td>
<td>0.0001</td>
</tr>
<tr>
<td>$Q$</td>
<td>100</td>
</tr>
</tbody>
</table>

### 4 EXPERIMENTAL RESULTS

In order to assess the efficiency of the proposed framework, two different kinds of experiments are considered. In the first one, a small-sized example is used as a preliminary test instance to show how the framework behaves when solving different types of VRPs (by adding constraints one by one). In the second experiment, the framework is applied over four classical benchmark sets, each related to a different type of VRP, to check the quality of the solutions found by the algorithm compared to the best known5.

#### 4.1 Laboratory Incremental Example

The flexibility of the proposed method has been assessed through a small-sized experimental test described as follows. Table 2 shows the coordinates of the depot and the coordinates and demand of the clients to be served. The corresponding map can be seen in Fig.3.

<table>
<thead>
<tr>
<th>Node</th>
<th>[X,Y]</th>
<th>Demand (units)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Depot</td>
<td>[40.348, -3.851]</td>
<td>0</td>
</tr>
<tr>
<td>C₁</td>
<td>[40.372, -3.593]</td>
<td>59</td>
</tr>
<tr>
<td>C₂</td>
<td>[40.295, -3.645]</td>
<td>64</td>
</tr>
<tr>
<td>C₃</td>
<td>[40.448, -3.760]</td>
<td>84</td>
</tr>
<tr>
<td>C₄</td>
<td>[40.444, -3.879]</td>
<td>70</td>
</tr>
<tr>
<td>C₅</td>
<td>[40.427, -3.548]</td>
<td>80</td>
</tr>
<tr>
<td>C₆</td>
<td>[40.335, -3.866]</td>
<td>69</td>
</tr>
<tr>
<td>C₇</td>
<td>[40.335, -3.352]</td>
<td>75</td>
</tr>
</tbody>
</table>

Furthermore, we have pre-calculated the (asymmetric) distance matrix for the nodes, containing the depot and the clients:

$$
\begin{pmatrix}
26 & 23 & 0 & 14 & 22 & 20 & 24 & 18 & 18 & 18 & 37 & 33 & 16 & 0 & 35 & 15 & 36 & 14 & 14 \\
15 & 21 & 21 & 35 & 0 & 34 & 5 & 32 & 32 & 32 & 33 & 24 & 22 & 15 & 34 & 0 & 36 & 3 & 3 \\
19 & 26 & 23 & 36 & 6 & 36 & 0 & 34 & 34 & 34 & 31 & 25 & 19 & 15 & 32 & 4 & 33 & 0 & 0 \\
\end{pmatrix}
$$

We have got three vehicles to design the routes. In the homogeneous cases their capacity is 195 units, while for the heterogeneous instances their capacities are 210, 160, and 145.

Figures 3-6 show how the methodology adapts from one kind of problem to another by only enabling or disabling constraints. Notice that, as said before, no changes in the search algorithm parameters have been made for any experiment.

#### 4.2 VRP Benchmarks

The second set of tests were performed to assess the quality of the solutions found by the proposed

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3http://soa.iti.es/problem-instances
5http://neo.lcc.uma.es/vrp/
methodology. Although this is not the main aim, we consider it important to not be very far from the state-of-the-art best-known solutions. Note that we use the same framework for solving different types of problems while the best-known solutions are specific for that kind of problem.

For this, for every instance of each classical benchmark set mentioned in Section 3, 50 runs with different random seeds have been carried out. The results are summarised in Table 3, where the comparisons between our methodology and the best-known solutions are shown. For each benchmark, the number of problem instances and their size, according to the number of customers and vehicles, has been indicated. In the column “CSTR”, the type of constraints activated for that benchmark is mentioned.

In the last two columns, we compare the quality of the solutions found by our methodology with the best-known solutions. We calculate the difference between the average values of 50 runs and the best-known for each instance. Then, we present the percentage gap calculated over all instances for the given benchmark set. In the same way, the difference is calculated by considering the best of our solutions for each instance. In this work, the computational time is not compared because the methods used to obtain the best-known solutions are vastly different from each other and in some cases the timing is unknown.

In the CVRP experiment, the fleet size of each problem instance was fixed to the minimum feasible value specified in that instance. However, five instances were too complex to be solved in a limited time. For these instances\(^6\), the computations were based on solutions using an additional vehicle.

To evaluate the results for HVRP, we compared our results with the best-known solutions published in (Cáceres Cruz, 2013) which are obtained in the same situation according to the same objective function. Except the problem instance 13, all instances were tested with the same type of vehicles introduced in the standard benchmark.

Although our results are far from the best-known solutions, the flexibility of the approach is promising. We hope that using the CP solver to search the solution space as opposed to just verifying the feasibility of the solutions, would improve the quality of the results.

The aim in the DCVRP experiment was to show that the framework could work properly and find an acceptable solution by adding a new constraint to the problem. We selected six problems from the same data set used for the CVRP tests ranging from small to large size instances and imposed capacity and distance limitations. The results are summarised in Table 4. The best values of 50 runs for each instances are shown in the table for both DCVRP and CVRP. The results show that the algorithm can adapt to the new situation without any modification in the ACO part.

5 CONCLUSIONS AND FUTURE WORK

In this work we have presented a flexible hybrid methodology to solve VRPs. The methodology fol-

\(^6\)P-n23-k8, P-n50-k8, P-n51-k10, P-n55-k15, P-n60-k15.
Table 3: Comparison between the proposed framework and the best-known solutions for three types of VRPs.

<table>
<thead>
<tr>
<th>Prob</th>
<th>Bench</th>
<th>#Inst</th>
<th>#Cust</th>
<th>#Veh</th>
<th>CSTR</th>
<th>Avg (%)</th>
<th>Best (%)</th>
</tr>
</thead>
<tbody>
<tr>
<td>CVRP</td>
<td>Augerat et al. setP</td>
<td>23</td>
<td>15-100</td>
<td>2-15</td>
<td>C</td>
<td>12.37%^a</td>
<td>6.68%</td>
</tr>
<tr>
<td>HVRP</td>
<td>Taillard</td>
<td>8</td>
<td>50-100</td>
<td>7-17</td>
<td>C+H</td>
<td>26.89%^d</td>
<td>18.82%</td>
</tr>
<tr>
<td>AVRP</td>
<td>Rodriguez et al.</td>
<td>14</td>
<td>50-100</td>
<td>2-6</td>
<td>C+A</td>
<td>13.26%^d</td>
<td>8.36%</td>
</tr>
</tbody>
</table>

^a The abbreviations are as follows: C = Capacity constraint, H = Heterogeneous fleet of vehicles, D = Distance constraint, A = Asymmetric cost matrix.

^b Avg.(%), means the average of the solution deviations, each defined as ((AverageValue^runs − BKS)/BKS) × 100.

^d The fleet size was increased by one for five problem instances of the benchmark set.

^e The results were compared with the best solutions found in (Caceres Cruz, 2013).

Table 4: Computational results for DCVRP.

<table>
<thead>
<tr>
<th>Instances</th>
<th>Distance limit</th>
<th>DCVRP-Best</th>
<th>CVRP-Best</th>
</tr>
</thead>
<tbody>
<tr>
<td>P-n16-k8</td>
<td>&lt; 70</td>
<td>451</td>
<td>452</td>
</tr>
<tr>
<td>P-n20-k2</td>
<td>&lt; 125</td>
<td>217</td>
<td>219</td>
</tr>
<tr>
<td>P-n40-k5</td>
<td>&lt; 135</td>
<td>538</td>
<td>497</td>
</tr>
<tr>
<td>P-n50-k7</td>
<td>&lt; 130</td>
<td>618</td>
<td>600</td>
</tr>
<tr>
<td>P-n55-k10</td>
<td>&lt; 120</td>
<td>734</td>
<td>632</td>
</tr>
<tr>
<td>P-n101-k4</td>
<td>&lt; 330</td>
<td>804</td>
<td>760</td>
</tr>
</tbody>
</table>

allows a constructive strategy, building partial solutions through the collaboration of a metaheuristic/heuristic and a CP solver. This provides a straightforward way to share the search space between the two approaches and take advantage of the characteristics of both approaches.

The methodology has been tested on different VRP benchmarks, and also with combinations built by mixing a set of constraints. The results show the flexibility of the framework in satisfying new constraints.

Currently we are including new constraints related to time windows and the order clients are visited. Once these constraints are added, the question that we aim to answer is how to best share the problem space between the CP solver and the metaheuristic framework. More specifically, we would like to get more feedbacks from the CP solver to guide the metaheuristic algorithm towards better solutions.

Other future work to be considered is the union of ACO and CP in a single platform to avoid communication leaks, the inclusion of clustering techniques in the problem, and an automatic ACO parameters’ tuning in order to improve its performance without requiring additional effort from the final user.

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