Solving the Locomotive Assignment Problem for a European rail-passenger and rail-cargo company

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Abstract

This thesis considers a large real-life application of the Locomotive Assignment Problem. Due to the large size of the problem instance, many of the existing solution methods are unlikely to find a good quality solution within reasonable computation time. In this thesis, we define two different multi-commodity flow formulations, where the commodities correspond to locomotive types and consists, respectively. The formulation based on locomotive types provides the optimal solution, while the consist based formulation is unlikely to reach optimality. Next to the two formulations, two different heuristics are investigated. The first heuristic is a relax-and-fix heuristic, which aims to solve the locomotive based formulation iteratively by decomposing the set of arcs into subsets based on starting time. The second heuristic is a greedy heuristic extended with a local search heuristic. This approach schedules every activity such that the additional cost for this activity is minimized. Afterwards, the solution is improved by investigating neighbouring solutions. Especially the relax-and-fix heuristic is able to provide good quality results within reasonable computation time for the real size dataset.

Keywords: Locomotive Assignment Problem; Multi-commodity flow formulations; Relax-and-fix heuristic; Greedy heuristic
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1 Introduction

In current society, transport is an important factor with the ever increasing level of globalization. Especially in Europe, transport by rail is a convenient mode of transportation since the distances between countries are relatively small, although advanced operational models are required in order to compete with other means of transportation. When thinking about rail transport, one can distinguish between two different types of transport: passenger transport and freight transport. In this study, both means of transportation will be taken into account. It is important to distinguish between passenger and freight transport, because there are large differences in weight of the trains and the timetables of the two modes of transportation are incomparable.

The use of optimization models in the field of rail transport has increased immensely during the last decade, which is mainly due to the fierce competition between different railroad companies, see Piu (2011). Furthermore, the increased speed of computers enables the use of optimization models, since the optimization models are usually very complex for these kinds of problems. As the use of optimization models has become popular recently, this study deals with a subject which is of current interest.

This study focuses on a specific part in the process of optimizing the planning for rail transport, namely assigning a set of locomotives to a network of trains. When assigning these locomotives, the main goal will be to minimize costs, while taking several side constraints into account. A schedule for all trains needs to be obtained first, before the set of locomotives can be assigned to this network of trains. Obtaining this schedule will not be part of this study. According to Ahuja et al. (2002), locomotive scheduling problems are amongst the most important problems in railroad scheduling. However, few papers propose methods which are able to cope with large real-world instances. In real-life instances there are often large numbers of locomotives which need to be assigned and hence making use of optimization models can lead to large economic savings even when the relative improvement is fairly small, see Piu (2011). Apart from minimizing total costs, it is also important to obtain a good schedule in general. With locomotive scheduling, a good schedule should be robust such that possible delays or other issues have limited impact.

The problem faced in this study is a real-life scheduling problem for a large European rail-passenger and rail-cargo company. A weekly schedule should be obtained, where around 4,200 activities need to be assigned to a total of 374 locomotives. Since the size of this scheduling problem is fairly large compared to data instances in other studies, it is important to develop methods which are able to deal with this larger
instance size. But most importantly, many of the locomotives have to be moved between different activities, which increases the difficulty of the problem faced. Moving locomotives may be done at any moment during the week, which increases the number of possible solutions immensely. This additional difficulty is barely discussed in other papers, either because the problem is such that repositioning is not required, or a limited number of repositioning opportunities is sufficient to obtain a feasible solution.

The remainder of this thesis is organized as follows: In Chapter 2, an extensive problem description is provided. Chapter 3 reviews the related literature, and states whether the proposed methods might be useful for our study. In Chapter 4, the data which is used for this study will be discussed in more detail. Chapter 5 describes how the network is created, and the MIP formulation which follows from this network is discussed. Chapter 6 describes the different methods in more detail. Then, in Chapter 7 the main results are summarized and conclusions about the different methods are drawn. Chapter 8 states the main findings of this research, and ideas for further research are mentioned in Chapter 9.
2 Problem Description

The problem of assigning a set of locomotives to cover all scheduled trains while satisfying several side constraints is known as the Locomotive Assignment Problem (LAP in the following) in the literature, see Ahuja et al. (2002). The main goal of the LAP is to assign locomotives to scheduled trains such that the allocation of locomotives results in minimizing a certain objective. Kasalica et al. (2013) mention that locomotive scheduling problems can be studied at two different levels: on the strategic level and at the operational level. At the strategic level, the objective of the LAP will focus on minimizing the total number of locomotives. This question is especially interesting if a company wants to know how many locomotives they need to purchase. On the other hand, if the number of locomotives is known beforehand, planning at an operational level will be applied. At the operational level, the objective of the LAP aims to minimize total costs, which are mainly caused by deadheading and light traveling, by assigning locomotives effectively to activities, as will be explained later in this chapter. Since the number of available locomotives is known in this study, the main goal of the LAP will be to minimize the total costs by optimizing the allocation of locomotives.

In this study, three different kinds of activities need to be planned:

- Assigning locomotives to passenger trains.
- Assigning locomotives to cargo trains.
- Assigning locomotives to fulfill different yard activities. We will refer to those activities as loc orders in the following of this thesis.

It is important to make a distinction between these three different activity types, because each of the activities has different characteristics. The main differences between passenger transport and freight transport are the large differences in train weights and the timetable of the trains. As one can imagine, cargo trains are heavier than passenger trains which influences the number of locomotives that needs to be assigned to a train. Furthermore, passenger trains are usually operational between 5 AM and 12 PM, while freight trains are also operative during night time. The loc orders can be distinguished into two different types of activities: train related loc orders and non-train related loc orders. Train related loc orders are always associated to a passenger or cargo related activity, and therefore these loc orders are performed
by the same set of locomotives as their associated activity. Train related loc orders are activities such as performing brake tests or repositioning an arriving train at the yard. Non-train related activities are activities such as repositioning wagons at the yard or performing certain maintenance activities.

Each of these activities requires a certain number of locomotives. Especially for cargo related activities, assigning one locomotive to an activity is usually insufficient. Therefore, it is possible to use multiple locomotives in order to provide enough power to be able to fulfill the activity. In this case, the locomotives are restricted to be of the same locomotive type. A combination of one locomotive or multiple locomotives is called a consist.

For each of the activities so called possible tractions are defined. The possible tractions denote for each activity which consists are able to perform the activity. More formally, the possible tractions denote the set of feasible consists for each of the activities. There are several reasons why a consist could not be able to perform an activity. First, there are crew related arguments. Especially for the newer locomotive types, not all employees have licences which allow them to drive on these locomotives. If at some locations an insufficient number of employees is present, it could occur that there are some activities which cannot be performed by certain consists. Secondly, not all consists will provide a sufficient amount of horse power. Apart from horse power restrictions, there are also locomotives which have a maximum speed which is too low for some of the activities. In this case, it is also not allowed to assign a consist containing this locomotive to these activities. Finally, there are tracks which cannot handle electric locomotives, since the required wiring is missing. In this case, consists containing an electric locomotive cannot be assigned to an activity. For each of the consists the associated costs are known based on locomotive type and the number of locomotives which are used.

Each activity has an associated starting and ending location. In general, those locations will differ from each other, but in case of the loc orders the start and ending location are always the same. Of course, a consist can only be assigned to a certain activity if all of the locomotives within this consist are at the starting location at the starting time of the activity. However, it is not expected that this is achieved at all times by just assigning locomotives to activities. For example, a cargo train leaving from a lumberyard needs more horsepower to pull the train compared to arriving there. If there is only one train entering and leaving this location each day, a shortage of locomotives will arise at this location. Since there are no other incoming
locomotives, it is necessary to move locomotives from other locations to this location.

To solve this, there are two different possibilities to move a locomotive without assigning it to an activity. First, the locomotive can be moved by means of light traveling. Light traveling simply entails moving the locomotive without assigning it to any of the activities. Second, there is an opportunity to move the locomotive by deadheading. Deadheading means that a locomotive is assigned to a consist performing an activity, but it will not be used to pull the train. Note that it is allowed to combine electric locomotives with a consist containing only diesel locomotives, and to combine diesel locomotives with a consist containing only electric locomotives.

As mentioned before, the main goal of the LAP is to minimize the total costs while satisfying several side constraints. The side constraints are operational constraints, and are described below:

- Each activity should be fulfilled by assigning a sufficient number of locomotives. Since the company has a feasible locomotive allocation at this moment, it can be guaranteed that a feasible solution exists and hence fulfilling this constraint is definitely possible.

- The time between two consecutive activities performed by the same locomotive should be larger than the minimum turntime. The minimum turntime is the time which is required to reposition locomotives between two activities. Note that there is also a turntime between the arrival of an activity and the departure of a light traveling action.

- The maximum distance of light traveling is limited, irrespective of the consist which is used.

- For each locomotive, the starting location of an activity should be equal to the ending location of the previous activity. Note that if the gap between those activities is sufficiently large, it is allowed to reposition the locomotive to the starting location of the next activity.

- The solution of the LAP should be circular. It is important to make sure that the obtained schedule is such that all locomotives could continue with the same schedule in a next week.

- The number of deadheading locomotives assigned to each activity is limited. Limiting the number of deadheading locomotives is important, as the operational speed decreases if the number of deadheading locomotives becomes too
large. More importantly, the break percentage will increase if the number of
deadheading locomotives increases.

Each of those constraints can be considered to be a hard constraint. Therefore,
these constraints can be modelled strictly and should be satisfied at all times.

Apart from satisfying all constraints, the main goal of the LAP will be to minimize
total costs. Costs are incurred at several moments, which are described below:

- Costs for actively assigning a locomotive to a passenger or cargo related activity.
  These costs are determined per mileage and are different for each locomotive
type. Also, the costs depend on whether the activity is passenger or cargo
related.

- Costs associated to loc orders. These costs are fixed per type of activity, irre-
  spective of the locomotive type and the location of the activity. The costs only
depend on the duration of the loc orders.

- Costs associated to deadheading. These costs are also per mileage and are dif-
  ferent for each locomotive type. In general, these costs are higher compared to
the case where locomotives are actively assigned. However, due to the restric-
tion that all locomotives in a consist need to be of the same locomotive type and
the limitation on consist size, it is sometimes necessary to allow deadheading.

- Light traveling costs. The costs of light traveling are usually higher than for
deadheading. Although the costs are higher, light traveling might be needed as
the number of light traveling opportunities is unlimited, while there are only
limited number of deadheading opportunities.

To sum up, the main goal of this study is to find an approach to solve the LAP,
while minimizing total costs incurred by performing activities, deadheading and light
traveling and satisfying several operational side constraints.
3 Literature Review

Especially during the last decade, more research has been carried out with relation to the LAP. Cordeau et al. (1998) and Piu (2011) provide an extensive description about the common terminology related to the LAP. Piu et al. (2014) provide an elaborate overview of solution methods which were known up to that time. In literature, three main types of the LAP are considered where these problems differ in the definition of a consist and in the set of locomotives which is available. In the next three sections, each type of LAP is considered and associated literature is reviewed.

3.1 Homogeneous locomotives and single-locomotive consists

The most simplified version of the LAP deals with homogeneous locomotives, where each consist contains one locomotive only. This problem can be formulated as a minimum cost flow problem, for which various solution approaches exist in literature. In Ahuja et al. (1993) an extensive survey of existing algorithms is provided. Also, it is usually possible to solve minimum cost flow problems by using linear programming. In locomotive scheduling specifically, Kasalica et al. (2013) focus on simultaneously developing a timetable on one hand, and assigning locomotives on the other hand. In this paper the possibility of having train delays is further investigated, while the proposed model is applied to a real-life case of the Serbian Railways and Montenegrin Railways network. Noori et al. (2012) propose to solve the problem by applying a two-phase approach, where the main focus lies in making sure that the trains depart at the most desired time. The problem is modelled as a vehicle routing problem with time windows, where fuzzy time windows are applied to make sure that the starting times are close to the desired starting times. In the first phase, the multi-depot locomotive assignment problem is converted into multiple single-depot locomotive assignment problems. In the second phase, each of those single-depot locomotive assignment problems is solved by means of a genetic algorithm.

3.2 Heterogeneous set of locomotives and single-locomotive consists

It is also possible that each consist comprises one locomotive, while a heterogeneous set of locomotives is available. This version of the LAP can be formulated as a multi-depot vehicle routing problem, where each depot corresponds to one locomotive type and each customer corresponds to an activity, which is usually a train leg in literature. Several solution methods are proposed, for instance a hybrid genetic
algorithm, as described by Ho et al. (2008), or a tabu search heuristic, see for example Renaud et al. (1996) and Cordeau et al. (1997).

In railroad scheduling, several different solution methods have been proposed. Booler (1980) was amongst the first who studied this problem for the railway area specifically. Booler (1980) formulates the problem as a multi-commodity flow problem. A heuristic procedure is provided for solving this multi-commodity flow problem. However, Wright (1989) mentions that it is not possible to solve larger instances with this heuristic procedure. Wright (1989) implements two different algorithms, which are compared with a deterministic method. The first method is a local improvement method, where an assignment problem needs to be solved. The second method is based on a simulated annealing approach. It turns out that both heuristic methods outperform the deterministic method, although Wright (1989) mentions that the algorithms described are not suitable for real-life applications, mainly because several important constraints are not taken into account.

Forbes et al. (1991) make use of the high similarity between the LAP and the multi-depot bus scheduling problem. Since the multi-depot bus scheduling problem is proven to be \( \mathcal{NP} \)-complete, the authors state that it is very unlikely that a polynomial time algorithm exists if the LAP is formulated as such a multi-depot bus scheduling problem. Therefore, Forbes et al. (1991) relax the integrality constraints and solve the remaining assignment problem, which is easily solvable by means of linear programming. However, the obtained solution will generally turn out to be infeasible, because of the relaxed integrality constraints. In order to obtain an integer solution a branch-and-bound procedure is applied.

Fügenschuh et al. (2006) solve the locomotive scheduling problem on a real-life study for the Deutsche Bahn AG. Fügenschuh et al. (2006) formulate the problem as a cyclic capacitated vehicle scheduling problem (CVSP in the following). Further, they describe two different problem settings which extend the CVSP. Those problems deal with relaxing the time windows and taking into account stochastic driving times based on the load of a train, respectively. Each of these problems is formulated as an integer programming (IP) problem, and for solving standard IP solvers are used. However, it appeared that larger instances could not be solved to optimality and large optimality gaps occurred, especially in case the time windows were relaxed.
### 3.3 Heterogeneous set of locomotives and multi-locomotive consists

The most difficult type of LAP deals with a heterogeneous set of locomotives and each of the consists may have more than one locomotive assigned to it. This type of the LAP corresponds to the problem which needs to be solved in this study. This problem can be formulated as an integer multi-commodity network flow model with side constraints. Even et al. (1976) prove that the integer multi-commodity network flow problem is \( \mathcal{NP} \)-complete, which suggests that this type of LAP is also \( \mathcal{NP} \)-complete, although it has not been proven formally.

Florian et al. (1976) were the first to find a solution method for this type of LAP. They formulate the problem as an integer program and try to solve it by applying Benders’ decomposition. Using Benders’ decomposition makes sense for this kind of integer program, since a clear block angular structure is present. Usually, the main difficulty in applying Benders’ decomposition is solving the relaxed master problem. However, in this case the problem can be transformed such that it can be solved by Dantzig-Wolfe decomposition. For smaller and moderate size problems the method provided satisfactory results. However, for larger problems the performance turned out to be weak as the method failed to converge to an acceptable solution within reasonable time. The main concern of the authors is the lack of predictability concerning the upper bound in Benders’ decomposition. Although computers are much faster these days, it remains questionable whether convergence of the algorithm can be guaranteed within reasonable solving time.

Cordeau et al. (2000) also apply the idea of Benders’ decomposition, although their goal is to assign locomotives and cars simultaneously. This problem boils down to determining a set of minimum cost equipment cycles, such that every train leg is covered with the appropriate equipment. In contrast to Florian et al. (1976), the relaxed master problem is solved by relaxing the integrality constraints and generating cuts from fractional solutions. Also, the convergence can be accelerated by adding additional valid cuts to the master problem. The effectiveness of this implementation of Benders’ decomposition is shown by applying it on a large problem instance from VIA Rail Canada. The solution as obtained from Benders’ decomposition clearly outperforms solutions obtained by both applying Lagrangian relaxation and Dantzig-Wolfe decomposition.

Ziarati et al. (1997) formulate the LAP as a multi-commodity flow problem with side constraints. Because of the large problem size, which is a real-life dataset from the Canadian National North America railway company, the authors propose to
decompose the problem into smaller overlapping problems. Each of those smaller overlapping problems can be solved by a branch-and-price approach, while applying Dantzig-Wolfe decomposition to obtain lower bounds in each of the branching nodes. With Dantzig-Wolfe decomposition, two components need to be solved: the master problem and the subproblem(s). In this case, each of the subproblems can be solved as a constrained shortest path problem. With respect to decomposing the problem, two different scenarios are suggested. The weekly problem is divided in six problems containing two days or five problems containing three days, where two successive problems have one or two overlapping days, respectively. In general, both decomposition procedures perform similarly, resulting in a substantial decrease in the number of required locomotives.

Ziarati et al. (1999) define a branch-first, cut-second approach to solve the LAP. This approach extends their previous work, see Ziarati et al. (1997), by using cutting planes at each branching node. By using cutting planes, the authors try to reduce the high integrality gaps. The integrality gaps are mainly caused by constraints dealing with the horsepower requirement. Due to the characteristics of the locomotives, it is usually impossible to find a consist that exactly matches the horsepower requirement.

The integer multi-commodity flow model is solved by applying a branch-and-cut approach. At each branching node, a lower bound has been obtained by applying Dantzig-Wolfe decomposition. In the end, the approach resulted in a decrease of the number of locomotives used and the integrality gap has decreased significantly compared to the results as obtained by Ziarati et al. (1997).

The branch-and-price approach as proposed by Ziarati et al. (1997) has been extended by Rouillon et al. (2006). Rouillon et al. (2006) mainly try to improve the branching method and find an efficient backtracking method. Because of the large size of the enumeration tree when applying branch-and-bound it is important to use an efficient search strategy. Therefore, Rouillon et al. (2006) propose a two-phase search strategy, which combines the best-first and depth-first strategies in order to find the most promising branching node and find the best solution in that branch as quickly as possible. Although using more advanced branching methods require substantially more running time, the authors are able to outperform the results obtained by Ziarati et al. (1997) in terms of the required number of locomotives.

Another real-life application has been described in Noble et al. (2001). They solve the problem faced by the Public Transport Corporation in the Australian state Victoria. Noble et al. (2001) are able to solve the problem to optimality by smartly
reformulating constraints in the integer program. However, due to the specific characteristics of the Australian train network, it is redundant to take deadheading and light traveling into account. Also, the size of the problem is very limited, which means that the described solution methodology is not applicable for this study.

Apart from classic solution approaches like Benders’ decomposition and branch-and-cut, Ziarati et al. (2002) propose to solve the LAP by using a neural network. With neural networks, an associated energy function needs to be defined and the objective value of this function needs to be minimized. The main concern about this energy function is the risk of getting stuck in a local optimum. In order to eliminate this problem, the authors use a stochastic algorithm to obtain a global optimum of the energy function. In Ziarati et al. (2005), the use of neural networks is combined with a genetic algorithm. The idea behind this genetic algorithm is to find a pool of cycles which satisfies the operational constraints. However, it is likely that a large number of cycles will be created and selecting good routes from this pool of cycles cannot be done easily. Therefore, a neural network is defined after the pool of cycles is generated, which can be solved by applying the stochastic algorithm as described in their paper.

Powell et al. (2006) make use of Approximate Dynamic Programming (ADP in the following) to solve the LAP. They question the use of multi-commodity flow models, since they have issues capturing actual operations. With ADP, a recursive relation is formulated, which should be solved in each moment in time. In each iteration, a decision function has to be solved by means of integer programming. Surprisingly, it is possible to solve these integer programs arising at each time moment with regular MIP solvers. According to Powell et al. (2006), ADP is able to reach results which can be very close to optimal solutions. Unfortunately, no numerical examples are provided in their paper which makes it hard to verify these results.

Probably the most extensive problem, including light traveling and deadheading, has been solved by Ahuja et al. (2002). A more extensive review of this paper will be provided, since it is very useful for our study. The LAP is formulated as a multi-commodity flow problem with side constraints. The problem deals with a large data set from CSX Transportation, which is a large US railroad company. The resulting network is a weekly time-space network, where each commodity is defined by a locomotive type. Solving this weekly time-space network to (near) optimality turned out to be impossible, due to the enormous amount of variables. In order to be able to solve the problem, Ahuja et al. (2002) aim to reduce the size of the problem.
First, the problem is translated into a daily scheduling problem. Train legs which occur more than five times during one week are assumed to be present in this graph. All other arcs are not included. Of course, this results in assigning locomotives to arcs which do not exist in reality on one hand, and not assigning locomotives to arcs which are not included in the daily scheduling problem. Although the size of the network has decreased immensely, it is still not solvable within reasonable time. Ahuja et al. (2002) state that the large computational complexity is mainly due to the large amount of fixed charge variables. The authors propose heuristics to handle light traveling and consist busting, such that all fixed charge variables can be eliminated.

A good solution to the remaining daily scheduling problem can be obtained with a regular MIP solver within reasonable solving time. However, the obtained solution will not be a feasible one for the weekly scheduling problem. First, the weekly time-space network will be redefined, such that it incorporates the solution obtained for the daily schedule. After that, the problem will be solved for one locomotive type at a time. This results in solving a sequence of single commodity flow problems with side constraints, which could be solved very efficiently. Now that a feasible schedule has been created, the solution will be improved by applying a very large-scale neighbourhood (VLSN) search algorithm. The idea behind this algorithm is to replace the current solution with an improved neighbouring solution in each iteration. With VLSN search algorithms, the size of the neighbourhood is too large to investigate each neighbouring solution separately. Therefore, implicit enumeration methods are used to obtain improved neighbours.

Although the two-phase approach from Ahuja et al. (2002) appeared to provide good quality results within moderate running time, it turned out that this method was not able to find an appropriate solution to some problem instances within 10 hours of running time. Therefore, Vaidyanathan et al. (2008) improve the multi-commodity network flow formulation as provided by Ahuja et al. (2002). The main difference between both formulations is the fact that Vaidyanathan et al. (2008) consider consists instead of individual locomotives. Although this will not result in an optimal solution, the solution space will decrease substantially. By fixing a number of possible consists, it becomes very important to select the right amount of possible consists. A number of selected consists which is too small results in a poor solution, while too many selected consists will increase the solution space resulting in an increased computational complexity. Some sensitivity analysis has been performed to find a proper balance between those two contradicting factors.
Piu (2011) extends the model of Vaidyanathan et al. (2008), where the focus lies mainly on incorporating two factors which are usually not taken into account when solving LAP. Piu (2011) stresses the following two points:

- Maintenance and fueling is usually not taken into account.
- The robustness of a solution is insufficiently investigated and guaranteed.

To improve the solution with respect to these points, a sophisticated consist selection procedure is proposed.

Recent studies on the LAP include the work of Zhang et al. (2013), Teichmann et al. (2015) and Zhang et al. (2015). Zhang et al. (2013) propose a two-stage heuristic to solve the LAP. The authors formulate the problem as a bipartite graph matching problem, where the locomotives of inbound trains are matched with locomotives of outbound trains. This problem is usually solved by the Hungarian algorithm. However, because locomotive scheduling often involves large datasets, it will be computationally infeasible to solve the larger problems with the Hungarian algorithm. To solve this, the authors propose a two-stage heuristic. In the first stage, a locomotive routing connection will be solved on one station. Then in the second stage, deadheading is explicitly considered to make sure that the obtained schedule from the first stage becomes feasible. The method has been tested on a data set from North JiaoLiu railway in China, which showed that the proposed two-stage heuristic is an efficient method for solving the LAP. Unfortunately, the size of the dataset is rather small and light traveling has not been addressed. Therefore, the proposed method is not useful for our study.

Teichmann et al. (2015) solve the LAP for the railway network in the Czech Republic. The authors formulate the problem as a mixed integer mathematical problem, where the use of external locomotives is explicitly considered. Considering external locomotives could be useful in case the railway company does not have sufficient locomotives to fulfill all activities. Also, it might be beneficial to perform some lucrative activities with own locomotives, while performing less lucrative activities with external locomotives. Due to the limited size of the data set, it is possible to solve the linear model by applying standard MIP solvers.

Finally, Zhang et al. (2015) formulate the LAP as a path-based mixed integer problem (MIP). Due to the large amount of variables, this problem could not be solved by a MIP solver. Also, the authors state that even applying branch-and-cut would be computationally hard. To solve this MIP, Zhang et al. (2015) propose a graph
partition based decomposition approach. The time-space network is decomposed such that it results in minimizing cutting costs. It is important to decompose a graph at minimum cost, as the information loss resulting from cutting the graph will be minimized. After that, each of the decomposed graphs is formulated as a separate MIP. Then, an iterative optimization algorithm is applied to find a near optimal solution for the entire MIP.

In Table 1 an overview of the discussed papers is given. In this table, the most important characteristics of the LAP are provided. This includes the objective function which is considered, whether light traveling is considered, the size of the problem instance(s) and the proposed solution approach.

<table>
<thead>
<tr>
<th>Authors</th>
<th>Objective</th>
<th>Light Traveling</th>
<th>Problem Size</th>
<th>Solution</th>
</tr>
</thead>
<tbody>
<tr>
<td>Florian et al. (1976)</td>
<td>Min investment and maintenance</td>
<td>No</td>
<td>Medium</td>
<td>Benders' Decomposition</td>
</tr>
<tr>
<td>Ziarati et al. (1997)</td>
<td>Min operational cost</td>
<td>No</td>
<td>Large</td>
<td>Branch-and-Price</td>
</tr>
<tr>
<td>Ziarati et al. (1999)</td>
<td>Min operational cost</td>
<td>No</td>
<td>Large</td>
<td>Branch-and-Price</td>
</tr>
<tr>
<td>Cordeau et al. (2000)</td>
<td>Min operational cost</td>
<td>No</td>
<td>Medium</td>
<td>Benders' Decomposition</td>
</tr>
<tr>
<td>Noble et al. (2001)</td>
<td>Min operational cost</td>
<td>No</td>
<td>Small</td>
<td>MIP solver</td>
</tr>
<tr>
<td>Ahuja et al. (2002)</td>
<td>Min operational cost and number of locs</td>
<td>Yes</td>
<td>Large</td>
<td>Two-Stage Heuristic</td>
</tr>
<tr>
<td>Ziarati et al. (2002)</td>
<td>Min operational cost</td>
<td>No</td>
<td>Large</td>
<td>Neural Networks</td>
</tr>
<tr>
<td>Ziarati et al. (2005)</td>
<td>Min operational cost</td>
<td>No</td>
<td>Large</td>
<td>Neural Networks with Genetic Algorithm</td>
</tr>
<tr>
<td>Powell et al. (2006)</td>
<td>Min operational cost</td>
<td>Yes</td>
<td>None</td>
<td>Approximate Dynamic Programming</td>
</tr>
<tr>
<td>Rouillon et al. (2006)</td>
<td>Min operational cost</td>
<td>No</td>
<td>Large</td>
<td>Branch-and-Price</td>
</tr>
<tr>
<td>Vaidyanathan et al. (2007)</td>
<td>Min operational cost and number of locs</td>
<td>Yes</td>
<td>Large</td>
<td>Consist Flow Formulation</td>
</tr>
<tr>
<td>Piu (2011)</td>
<td>Min operational cost</td>
<td>Yes</td>
<td>Large</td>
<td>Consist Flow Formulation</td>
</tr>
<tr>
<td>Zhang et al. (2013)</td>
<td>Min locomotive turnaround time and number of locs</td>
<td>No</td>
<td>Small</td>
<td>Two-Stage Heuristic</td>
</tr>
<tr>
<td>Teichmann et al. (2015)</td>
<td>Min operational cost</td>
<td>No</td>
<td>Small</td>
<td>MIP solver</td>
</tr>
<tr>
<td>Zhang et al. (2015)</td>
<td>Min locomotive utilization cost</td>
<td>No</td>
<td>Different</td>
<td>Graph Partition based instances</td>
</tr>
</tbody>
</table>

Table 1: Summary of the characteristics of the problem which is being solved and the proposed methodology of different LAP related papers. Small problems are problems with less than 250 activities, medium sized problems contain between 250 and 1,000 activities, and large problems contain over 1,000 activities.
3.4 General findings

In general, several different solution methods for the LAP have been proposed in the literature. Most of these solution methods belong to one of the following general methods:

- The problem is decomposed or partitioned into smaller subproblems. After that, the subproblems are solved and usually an improvement heuristic is applied to obtain a decent and feasible solution.

- The problem is solved using branch-and-bound or branch-and-cut.

- The problem is solved by applying Benders’ decomposition.

- The problem is formulated as an integer program, and has been solved by using a regular MIP solver. Note that this solution strategy is only applicable in case the data set is sufficiently small.

Some exceptions are the approach based on dynamic programming by Powell et al. (2006), and the approach based on neural networks by Ziarati et al. (2002) and Ziarati et al. (2005).

The main shortcoming about the proposed solution methods is the size of the problems which are solved. Although there are some problems of comparable size, often light traveling is not considered or the number of light traveling arcs which is required is very small. Therefore, many solution approaches will not be successful for this study due to the limited size of these problem instances. For example, Zhang et al. (2015) mention that branch-and-cut approaches struggle to find a decent solution within reasonable solving time for larger problem instances. Also, solving mixed integer programs with a regular MIP solver will not result in a decent solution within reasonable time. Hence, heuristic approaches are required to obtain a solution of sufficient quality within reasonable solving time.
4 Data Description

In this chapter, the data that will be used for this study is described. Ab Ovo has provided a real-life dataset, which will be described in more detail. Before evaluating the characteristics of the activities in this dataset, we will first describe the set of locomotives used for this study. In Table 2, the number of available locomotives of each locomotive type is provided.

<table>
<thead>
<tr>
<th>Locomotive type</th>
<th>D1</th>
<th>D2</th>
<th>D3</th>
<th>E1</th>
<th>E2</th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of locomotives available</td>
<td>28</td>
<td>17</td>
<td>175</td>
<td>108</td>
<td>46</td>
</tr>
</tbody>
</table>

Table 2: Characteristics of the different locomotive types.

From Table 2 it is clear that there are five different locomotive types. It can be deduced from the name of the locomotive type whether the locomotive is electric or diesel. The three locomotives, D1, D2 and D3 are the diesel locomotives, while E1 and E2 are electric locomotives. In the next row the number of available locomotives is provided for each of the locomotive types.

Next to the number of available locomotives, the costs of assigning these locomotives to activities should be known. In Table 3 the costs for passenger related activities, cargo related activities and light traveling are provided.

<table>
<thead>
<tr>
<th>Locomotive type</th>
<th>Passenger activities</th>
<th>Cargo activities</th>
<th>Light traveling</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>1 loc 2 locs 3 locs</td>
<td>1 loc 2 locs 3 locs</td>
<td>1 loc 2 locs 3 locs</td>
</tr>
<tr>
<td>D1</td>
<td>– – –</td>
<td>– – –</td>
<td>– – –</td>
</tr>
<tr>
<td>D2</td>
<td>6.30 10.98 15.66</td>
<td>10.37 14.63 18.90</td>
<td>6.30 10.98 15.66</td>
</tr>
<tr>
<td>E1</td>
<td>3.85 6.08 –</td>
<td>6.75 9.12 –</td>
<td>3.85 6.08 –</td>
</tr>
<tr>
<td>E2</td>
<td>4.27 6.90 9.54</td>
<td>7.51 10.63 13.76</td>
<td>4.27 6.90 9.54</td>
</tr>
</tbody>
</table>

Table 3: Costs for assigning locomotives to an activity. The costs are given in euros per kilometer.

Table 3 shows that the costs differ between cargo transport and passenger transport. Most likely, this is due to the large difference in weight between cargo trains and passenger trains. Also, there seems to be a non-linear relationship between the costs and the number of locomotives in a consist. However, if one splits the costs in a fixed cost and a variable cost, the relation can still be expressed as a linear one. For example, for type D2 in a passenger train related activity, the variable costs are € 4.68, which means that the fixed costs are € 1.62. Table 4 shows the fixed and
variable costs for each of the locomotive types. Also, we observe that it is not possible to fulfill any activity with locomotive type D1. This type can only be used to perform loc orders, and cannot be assigned actively to other types of activities. However, since there are not enough type D1 locomotives to fulfill all loc orders, it is not possible to remove these locomotives and the loc orders from the problem. Finally, it can be deduced how many active locomotives are allowed in one consist. For D2, D3 and E2 a maximum of three locomotives is allowed, and for E1 a maximum of two locomotives is allowed.

<table>
<thead>
<tr>
<th>Type</th>
<th>Passenger Fixed cost</th>
<th>Variable cost</th>
<th>Cargo Fixed cost</th>
<th>Variable cost</th>
<th>Light traveling Fixed cost</th>
<th>Variable cost</th>
<th>Deadheading cost</th>
</tr>
</thead>
<tbody>
<tr>
<td>D1</td>
<td>–</td>
<td>–</td>
<td>–</td>
<td>–</td>
<td>–</td>
<td>–</td>
<td>4.75</td>
</tr>
<tr>
<td>D2</td>
<td>1.62</td>
<td>4.68</td>
<td>6.10</td>
<td>4.27</td>
<td>1.62</td>
<td>4.68</td>
<td>8.06</td>
</tr>
<tr>
<td>D3</td>
<td>1.63</td>
<td>2.97</td>
<td>4.38</td>
<td>3.60</td>
<td>1.63</td>
<td>2.97</td>
<td>4.75</td>
</tr>
<tr>
<td>E1</td>
<td>1.61</td>
<td>2.23</td>
<td>4.37</td>
<td>2.38</td>
<td>1.61</td>
<td>2.23</td>
<td>2.23</td>
</tr>
<tr>
<td>E2</td>
<td>1.63</td>
<td>2.64</td>
<td>4.38</td>
<td>3.12</td>
<td>1.63</td>
<td>2.64</td>
<td>3.24</td>
</tr>
</tbody>
</table>

Table 4: Specification of costs for all different traveling possibilities. Note that the costs are given in euros per kilometer.

From Table 4, we can derive that the costs for diesel locomotives are higher than for electric locomotives. The lower costs are due to the lower energy costs for the electric locomotives, which is expressed in both the fixed and variable costs. Of course, when a locomotive delivers more power, this results in an increased usage of energy, which makes this locomotive type more expensive to use. Locomotive type D1 can only be repositioned by means of deadheading, and can only be used to fulfill loc orders. There are also costs for the loc orders. The cost of fulfilling a loc order only depends on the duration of this activity, and is the same for all locomotive types and all locations. A loc order costs € 153.44 per hour and per locomotive.

Another important part of the dataset deals with the activities. The dataset contains 15,000 activities, of which many are activity related loc orders. However, we will not schedule these separate activities, because Ab Ovo already provided so called planning blocks. A planning block consists of one or multiple activities which should be performed by the same consist. The specific construction of these planning blocks will not be discussed in this thesis. The activities in this block are always of the same type, hence passenger and cargo related activities are never combined within one planning block. The only exceptions are the activity related loc orders, which can be included as well. Although the concept of planning blocks seems different from activities, we can treat each of these planning blocks as if they are activities.
Just as with activities, each of the planning blocks has a starting location, an ending location, and a set of possible tractions.

The only difficulty of these planning blocks lies in the calculation of the costs, because the costs of both passenger and cargo related activities are determined per mileage, while the costs of the train related loc orders depend on the duration. However, this problem can be solved by determining the total duration of loc orders within the planning block. Hence, the cost of one planning block depends on both the duration of loc orders and the total distance of passenger or cargo related activities. In the following, when we refer to an activity, this corresponds to a planning block. An activity is considered to be a passenger related activity if the planning block contains passenger related activities irrespective if there are any activity related loc orders in this planning block.

In total, there are 542 different locations, but not all locations are start or end locations of an activity. About 100 locations are used for the cargo train related activities and for the loc orders, and about 25 locations for the passenger train related activities. Most of these stations are used for at least two of the three different kinds of activities. In Table 5 some important characteristics of the activities are provided.

<table>
<thead>
<tr>
<th>Type of activity</th>
<th>Number of activities</th>
<th>Minimum time</th>
<th>Mean time</th>
<th>Maximum time</th>
</tr>
</thead>
<tbody>
<tr>
<td>Passenger</td>
<td>1,297 (31.0%)</td>
<td>42</td>
<td>203 (183.0)</td>
<td>972</td>
</tr>
<tr>
<td>Cargo</td>
<td>1,829 (43.7%)</td>
<td>38</td>
<td>216 (155.6)</td>
<td>897</td>
</tr>
<tr>
<td>Loc Order</td>
<td>1,056 (25.3%)</td>
<td>20</td>
<td>353 (184.9)</td>
<td>800</td>
</tr>
</tbody>
</table>

Table 5: Some important characteristics of the activities, separated on the type of activity. Note that the minimum, mean and maximum time are all given in minutes. Further, the standard deviation of the mean time is provided between brackets.

In Table 5, the important features of the dataset are split into the three different types of activities. In total, 4,182 activities need to be planned. For each of the activity types, the minimum time, the maximum time and the mean time is provided. The minimum time for the loc orders is smallest, which are probably yard activities such as repositioning one train. The mean time of the cargo and passenger related activities are comparable, which is unexpected. Usually, one would expect that cargo related activities take more time, because the distances are usually larger in freight transport compared to passenger transport. Also, cargo related trains are usually traveling at a lower speed. This finding can be explained by the construction of the planning blocks. A passenger related planning block contains more activities than a cargo related planning block.
In passenger transport, there are often many activities in sequence which should be performed by the same consist, simply because it is not possible to change the assigned locomotives before the next activity starts. For example, consider a passenger train which travels between Amsterdam and Paris. In this case, we can distinguish two different activities: the trip from Amsterdam to Brussels and the trip from Brussels to Paris. In the planning blocks, these activities will be gathered, since it is clear that the activities will be performed by the same consist.

The mean time for loc orders is considerably larger than the mean times for passenger and cargo related activities. This observation makes sense, as some loc order activities entail maintenance related activities, which can take more time compared to the passenger and cargo related activities. The maximum times for each of the activity types is comparable, which is mainly caused by the construction of the planning blocks.

Finally, an important element in locomotive scheduling is the turntime. The turntime is the minimum time required between two successive activities, for example for coupling and uncoupling of locomotives. The turntime is dependent on the type of the current activity and the next activity. Also, the turntime differs per location, which is usually due to the number of available crew members and on their capabilities. In Table 6, the turntime between two sequencing activities is provided. Since the turntime may differ at each location, the average turntime is provided.

<table>
<thead>
<tr>
<th>Current Activity</th>
<th>Passenger</th>
<th>Cargo</th>
<th>Loc Order</th>
<th>Light Traveling</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>12</td>
<td>11</td>
<td>0</td>
<td>8</td>
</tr>
<tr>
<td></td>
<td>11</td>
<td>9</td>
<td>0</td>
<td>8</td>
</tr>
<tr>
<td></td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td></td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
</tbody>
</table>

Table 6: The turntime between two successive activities. The turntimes are given in minutes.

From Table 6 it seems that the turntime between passenger and cargo related activities is the same. However, this is not necessarily true, as there are some locations for which the turntime for passenger followed by cargo differs from the case where cargo is followed by passenger. Further, the turntime between loc orders and all other activities is always zero. This can be explained as there are many loc orders which are train related. Hence, the loc orders can be performed immediately, since there is no coupling or uncoupling required.
5 Mathematical Formulation

In this chapter, a mathematical formulation for the LAP is provided. The LAP will be formulated as a multi-commodity flow problem with side constraints, based on the formulation as given in Ahuja et al. (2002). First, before providing the entire Mixed Integer Program (MIP in the following), all sets, parameters and decision variables are explained. Then, the MIP is provided and all constraints will be explained.

5.1 Defining the time-space network

The multi-commodity flow problem with side constraints will be formulated on a network. More specifically, this network is a weekly time-space network. This network is denoted as \( G = (V, A) \), where \( V \) is the set of all vertices and \( A \) is the set of all arcs. For both sets, several subsets of vertices and arcs need to be defined. Before explaining these sets in detail, Figure 1 provides a part of the time-space network. We will refer to this figure when explaining different elements of the network.

![Figure 1: Example of part of the time-space network for two locations. The letters associated to the arcs and nodes will be used to refer to specific elements of the time-space network](image)
Let $Q$ be the set of all activities. Then, for each activity $q \in Q$ the arrival node ($v^a_q$) and the departure node ($v^d_q$) are created. These nodes are represented with a circle in Figure 1, where a departure node is denoted by $a$ and an arrival node by $b$. Each of those nodes has two attributes assigned: a location attribute and a time attribute. In order to simplify the notation, all departure and arrival times are represented in minutes since the start of the week. For example, if a train departs at 1:51 AM on the third day, this corresponds to a departure time of $2 \cdot 1,440 + 111 = 2,991$. Similarly, the same train on the next day has a departure time of $2,991 + 1,440 = 4,431$. The set containing all departure nodes is denoted by $V_D$ and the set containing all arrival nodes is denoted by $V_A$. Then, let $A_A$ be the set of activity arcs, where one specific activity arc $a^q$ is defined as $a^q = (v^d_q, v^a_q)$. In Figure 1, activity arcs are denoted by $c$.

Next, we introduce ground arcs $A_G$ and ground nodes $V_G$ in order to allow for flow of locomotives which are not actively assigned to activity arcs, or to ensure the flow of locomotives between different times in the time-space network. We create a ground node associated with each departure node, which is represented by $d$ in Figure 1. This ground node has the same location and time attributes as its associated departure node. Every ground node is connected by a connection arc ($A_C$) with its associated departure node, which is denoted by $e$ in Figure 1. Although these ground nodes appear to be superfluous, their purpose will become clear when the light traveling arcs are constructed.

With the sets and nodes which are defined up to now it is not possible to include light traveling. Therefore we define the set of light traveling nodes ($V_L$) and the set of associated light traveling arcs $A_L$. However, creating this set is significantly harder than the sets described before. Since light traveling does not have a fixed time schedule, it is theoretically possible to have a light traveling arc between two locations at any point in time. Of course, this case is not manageable as the number of light traveling arcs would become extremely large. Therefore, the number of light traveling arcs should be reduced by allowing only some light traveling arcs and omitting many possible light traveling arcs, but without restricting the light traveling possibilities too much.

Ahuja et al. (2002) overcome this difficulty by only creating candidate light traveling possibilities. The idea is to investigate which of the locations are not balanced in terms of the required number of outbound and inbound locomotives. If the difference between these values is greater than some threshold, a light traveling arc is created between the two locations every 8 hours. Clearly, this reduces the number
of light traveling arcs substantially, but it is questionable if this procedure turns out to provide an efficient solution. Especially having arcs starting exactly every 8 hours seems inefficient, as it does not take into account when certain consists arrive from performing an activity or when the locomotives are demanded at other locations. For example, if a consist finishes only 5 minutes after the starting time of the light traveling arc, it has to wait another 7 hours and 55 minutes before it is allowed to leave the current location by means of light traveling.

Instead of creating light traveling arcs every 8 hours, we propose a different approach. Note that it only makes sense to have a light traveling arc before there is a departure at another location. Therefore, we will create light traveling arcs between a new light traveling node and a ground node associated to a departure of an activity. This set of light traveling nodes will be denoted by $V_L$. Also, an associated ground node is created and both nodes are connected with a connection arc. For all locations but the departure location such nodes and arcs are created. By only allowing those light traveling arcs, the total number of light traveling arcs remains limited, while ensuring that light traveling is not restricted by leaving out too many light traveling arcs. The attributes of the light traveling node and the associated ground node are the time of the departure at the head of the light traveling arc minus the traveling time and the location is just the station where the arc originates.

In Figure 1, the light traveling nodes are denoted by $f$ and their associated ground nodes by $g$. Clearly, both nodes have the same time and location attributes. Nodes $f$ and $g$ are connected by connection arc $h$. The light traveling arc is represented by $i$, which connects a departure related ground node $d$ with a light traveling node $f$. As one can observe from Figure 1, the time attribute related to nodes $f$ and $g$ is equal to the time attribute of node $d$ minus the traveling time of light traveling arc $i$.

It can be proven that the proposed method is still able to reach the optimal solution, and that the reduction of light traveling arcs does not result in a restriction in light traveling opportunities. Intuitively, this is clear since light traveling arcs are only originating at the latest moment in time, such that there can be no other light traveling arc which originates later and is still able to reach the destination in time. Furthermore, each activity can be reached from any other location. Therefore, there are no arcs which could be added such that the solution could be improved. Note that optimality with this approach can only be guaranteed if the number of locomotives which is allowed on a light traveling arc is sufficiently large – which means in this case that at least the total number of available locomotives is allowed on each arc.
In case there are more severe restrictions on the number of locomotives, it might be required to add another arc to allow for the desired flow of locomotives.

Note that the arrival nodes are not connected by any arcs up to now. For the arrival nodes another approach than for the departure nodes is required due to the activity dependent turntimes. As mentioned in Chapter 4, the turntime between two successive activities depends on both the location and the activity types of both activities. If one would use one ground node associated to this arrival, it is impossible to have only one time attribute assigned to this ground node. For instance, suppose that the current activity is a passenger related activity and assume that there are two other activities departing from this location, a loc order and another passenger related activity. Then, it is possible that the turntime between the two passenger related activities is insufficient, while the loc order can be performed after the current activity.

There are several possibilities to solve this issue. One could add additional variables to make sure that a consist is only allowed to perform a succeeding activity if the turntime is sufficiently large. However, adding more variables to this problem is not desired. Therefore, we will add additional connection arcs. For each arrival node, we evaluate all other departure or light traveling nodes with a starting time which is at most the maximum turntime after the ending time of the current activity. The maximum turntime differs for each location and is equal to the largest turntime at this location. For each of those nodes, a connection arc is created if it is possible to perform the two activities successively. This means that the time between the two activities is at least the minimum turntime for the two activities. Apart from connecting the arrival node with other departure or light traveling nodes, it is also possible that the locomotives are not assigned to another activity immediately. Therefore, a connection arc is created between the arrival node and the ground node with the smallest time attribute which is larger than the ending time plus the maximum turntime. Adding this connection arc assures that all locomotives which arrived in the arrival node are able to leave this node. In Figure 1, this type of connection arcs is denoted by $j$.

Finally, all ground nodes should be connected with each other by means of ground arcs. All ground nodes at one station are sorted chronologically and the nodes are connected by ground arcs in chronological order. The ground arcs are denoted by $k$ in Figure 1. It is important to note that the last ground node in the weekly sequence should be connected with the first node in the sequence. This is required since a
cyclic weekly schedule should be obtained, and adding arcs connecting the start and the end of the week will enable cyclic solutions.

Combining all different subsets of arcs and nodes will give the definition of the graph $G$. Hence, let $V := V_D \cup V_A \cup V_G \cup V_L$ and let $A := A_A \cup A_C \cup A_G \cup A_L$. Also, let $K$ be the set of all locomotive types, where $k$ is a particular locomotive type from the set $K$. Then, for each node $i \in V$, we define $I[i]$ as the set of all incoming arcs into node $i$ and $O[i]$ as the set of all leaving arcs from node $i$. Finally, let $A_S$ be a subset of all arcs, containing those arcs which connect nodes at the end of the time-space network with nodes at the start of the time-space network. To be more precise, this set can be obtained as follows:

$$A_S := \{ l \in A | time_{head}(l) < time_{tail}(l) \} \quad (1)$$

Here, $time_{tail}(l)$ and $time_{head}(l)$ are the time attributes related to the tail and the head of the arc, respectively. Since a time-space network is a directed graph, the tail is the node from which a flow of locomotives leaves to another node, which is the head of the arc.

Next to all sets, we also need to define the parameters. The most important parameters are cost related. As mentioned before, the costs for actively assigning a locomotive to an activity can be split into a fixed cost and a variable cost. $F_k^l$ denotes the fixed cost of assigning a type $k$ locomotive to activity arc $l \in A_A$, and let $c_k^l$ represent the variable cost for a type $k$ locomotive assigned to activity arc $l \in A_A$. Note that the calculation of the fixed and variable cost depends on the type of activity. A loc order will only have variable costs, since the cost only depends on the duration of the activity. Contrary, the costs for train related activities will have both fixed and variable costs. Also, train related activities could have additional costs due to the activity related loc orders, which have the same variable costs as the non-train related loc orders. Next, the deadheading costs for a locomotive of type $k \in K$ assigned to activity arc $l \in A_A$ are represented by $d_k^l$. Note that the deadheading costs are also determined for each locomotive per mileage. Finally, let $G_k^l$ denote the fixed cost of light traveling with locomotive type $k$ on arc $l \in A_L$ and let $e_k^l$ be the variable cost of light traveling with locomotive type $k$ on an arc $l \in A_L$.

Apart from the cost related parameters, there are also parameters which are locomotive related. First, $B_k^l$ denotes the number of type $k$ locomotives which is available, as stated in Table 2. Furthermore, let $\beta_l$ denote the maximum number of deadheading locomotives on activity arc $l \in A_A$. Further, $\psi_l^k$ represents the number of type
$k \in K$ locomotives which are required to fulfill activity arc $l \in A_A$. This parameter is used to show which consists are possible tractions for each activity. If it is not possible to fulfill an activity with any combinations of a certain locomotive, the decision variable corresponding to this activity and this locomotive type should be excluded from the problem. Finally, $\zeta_{kl}$ represents the maximum number of locomotives of type $k$ assigned to arc $l \in A_A \cup A_L$. This parameter is used to restrict the number of active locomotives and the number of light traveling locomotives within one consist.

Finally, we define all decision variables. Let $x_{kl}^k$ be the number of type $k$ locomotives which are assigned to activity arc $l \in A_A$. $y_{kl}^k$ denotes the number of type $k$ locomotives which are either deadheading, light traveling or idling at arc $l \in A$. Let $z_{kl}^k$ be a binary variable, which is equal to 1 if at least one locomotive of type $k$ is assigned to activity arc $l \in A_A$. Finally, let $v_{kl}^k$ be an integer variable which denotes the number of consists of locomotive type $k$ assigned to light traveling arc $l \in A_L$. Note that this variable is required since each consist is only allowed to contain a limited number of locomotives. Because there is no limitation on the number of light traveling locomotives on one arc, it is possible that several consists of the same locomotive type use the same light traveling arc.

The number of used consists can be derived from the number of type $k$ locomotives which use light traveling arc $l \in A_L$, which corresponds to the variable $y_{kl}^k$. However, there may be many different combinations of consists which result in the number of light traveling locomotives. For example, if there are five type E2 locomotives assigned to light traveling arc $l$, two possible combinations are $3\times E2 + 2\times E2$ or $2\times E2 + 2\times E2 + 1\times E2$. To overcome this difficulty, we make use of the cost structure. Since the cost for every consist contains a fixed cost element and a variable cost element, it makes sense to minimize the number of consists in order to incur as little fixed cost elements as possible. Therefore, the number of consists can be calculated by the following equation:

$$v_{kl}^k = \left\lceil \frac{y_{kl}^k}{\zeta_{kl}^k} \right\rceil$$ (2)

In case of the previously stated example, it means that two consists are used, corresponding to the allocation $3\times E2 + 2\times E2$. In the next section, an overview of all sets, parameters and decision variables will be provided.
5.2 Notation

In this section, all sets, parameters and decision variables that will be used in the multi-commodity flow problem with side constraints are listed.

**Sets**

- $V_D$: Set of all departure nodes
- $V_A$: Set of all arrival nodes
- $V_G$: Set of all ground nodes. Ground nodes are either related to a departure node, or occur at the starting location of a light traveling arc
- $V_L$: Set of all light traveling nodes
- $V$: Set of all nodes, hence $V := V_D \cup V_A \cup V_G \cup V_L$
- $A_A$: Set of all activity arcs, connecting a departure and arrival node of the same activity
- $A_C$: Set of all connection arcs, connecting ground nodes with their associated departure nodes, connecting arrival nodes with other departure or light traveling nodes if there is sufficient turntime, and connecting light traveling nodes with their associated ground nodes
- $A_G$: Set of all ground arcs, connecting chronologically sequenced ground nodes at each location
- $A_L$: Set of all light traveling arcs, connecting a light traveling node with a departure related ground node. The tail of the arc corresponds to the light traveling node, the head of the arc will be a departure related ground node at another location
- $A$: Set of all arcs, hence $A := A_A \cup A_C \cup A_G \cup A_L$
- $K$: Set of all locomotives
- $I[i]$: Set of all incoming arcs into node $i \in V$
- $O[i]$: Set of all leaving arcs from node $i \in V$
A_S \quad \text{Set of all arcs which connect a node at the end of a week to a node at the start of a week}

\textbf{Parameters}

\begin{align*}
F_k^l & \quad \text{Fixed cost of assigning a type } k \text{ locomotive to activity arc } l \in A_A \\
c_k^l & \quad \text{Variable cost of assigning a type } k \text{ locomotive to activity arc } l \in A_A \\
d_k^l & \quad \text{Cost of assigning a type } k \text{ locomotive to activity arc } l \in A_A, \text{ while the locomotive is deadheading} \\
G_k^l & \quad \text{Fixed cost of light traveling with a type } k \text{ locomotive on arc } l \in A_L \\
e_k^l & \quad \text{Variable cost of light traveling on arc } l \in A_L \text{ with a type } k \text{ locomotive} \\
\beta_l & \quad \text{The maximum number of deadheading locomotives assigned to one consist on activity arc } l \in A_A \\
B_k & \quad \text{The number of available type } k \text{ locomotives} \\
\psi_k^l & \quad \text{The minimum number of type } k \text{ locomotives required to fulfill activity arc } l \in A_A \\
\zeta_k^l & \quad \text{The maximum number of type } k \text{ locomotives allowed on arc } l \in A_A \cup A_L 
\end{align*}

\textbf{Integer Variables}

\begin{align*}
x_k^l & \quad \text{The number of type } k \text{ locomotives which are actively assigned to activity arc } l \in A_A \\
y_k^l & \quad \text{The number of non-active (deadheading, idling or light traveling) locomotives of type } k \text{ on arc } l \in A \\
v_k^l & \quad \text{The number of type } k \text{ consists which are light traveling on arc } l \in A_L 
\end{align*}

\textbf{Binary Variables}

\begin{align*}
z_k^l & \quad \text{Equal to } 1 \text{ if at least one type } k \text{ locomotive is actively assigned to activity arc } l \in A_A, \text{ 0 otherwise} 
\end{align*}
5.3 Multi-commodity flow problem with side constraints

Since all sets, parameters and decision variables are defined, we can now formulate the MIP for the LAP as given below.

\[
\begin{align*}
\text{min} & \quad \sum_{l \in A} \sum_{k \in K} c_k^l x_k^l + \sum_{l \in A} \sum_{k \in K} F_k^l z_k^l + \sum_{l \in A} \sum_{k \in K} d_k^l y_k^l \\
& \quad + \sum_{l \in A_L} \sum_{k \in K} e_k^l y_k^l + \sum_{l \in A_L} \sum_{k \in K} G_k^l v_k^l \\
\text{subject to} & \\
& \quad x_k^l \geq \psi_k^l z_k^l \quad \forall l \in A, \forall k \in K \\
& \quad x_k^l \leq \zeta_k^l z_k^l \quad \forall l \in A, \forall k \in K \\
& \quad \sum_{k \in K} z_k^l = 1 \quad \forall l \in A \\
& \quad \zeta_k^l v_k^l \geq y_k^l \quad \forall l \in A_L, \forall k \in K \\
& \quad \sum_{l \in I[i]} \left( x_k^l + y_k^l \right) = \sum_{l \in O[i]} \left( x_k^l + y_k^l \right) \quad \forall i \in V, \forall k \in K \\
& \quad \sum_{k \in K} y_k^l \leq \beta_l \quad \forall l \in A \\
& \quad \sum_{l \in A_S} \left( x_k^l + y_k^l \right) \leq B^k \quad \forall k \in K \\
& \quad x_k^l \in N \quad \forall l \in A, \forall k \in K \\
& \quad y_k^l \in N \quad \forall l \in A, \forall k \in K \\
& \quad v_k^l \in N \quad \forall l \in A_L, \forall k \in K \\
& \quad z_k^l \in \mathbb{B} \quad \forall l \in A, \forall k \in K
\end{align*}
\]
The objective (3) consists of five different components. The first two terms measure the costs related to assigning active locomotives to activities. These costs are split into fixed and variable costs. The third term consists of the costs related to deadheading. Note that the $y_{kl}^k$ decision variable is defined for all arcs, however we only select the subset of activity arcs from this set of all arcs, as deadheading cannot be done on other arcs. The final part represents the costs of light traveling. In this case, the $y_{kl}^k$ decision variable is only considered for the light traveling arcs.

Constraints (4) ensure that a sufficient number of locomotives is assigned to each activity. Since it is only allowed to combine actively pulling locomotives of the same type to a consist, constraints (6) are required. These constraints ensure that only locomotives of one locomotive type are used. Note that in combination with constraints (4), this ensures that every activity gets enough locomotives assigned. Constraints (5) restrict the number of locomotives which can be actively assigned to an activity, which should be zero in case $z_{kl}^k = 0$. The number of allowed locomotives can be deduced from Table 3 as given in Chapter 4. Note that type D1 is only allowed to perform loc orders, with a maximum consist size of one locomotive.

Constraints (7) determine the number of consists containing type $k$ locomotives which are light traveling on arc $l \in A_L$. Note that these constraints do not force the number of consists to be equal to zero if $y_{kl}^k$ is zero. However, this is realized implicitly due to the non-negative fixed costs $G_{kl}^k$. Hence, $y_{kl}^k$ will be as small as possible in order to minimize costs, while at least fulfilling these constraints (7).

Constraints (8) are flow constraints, which ensure that the number of incoming locomotives equals the number of outgoing locomotives at each node in the time-space network. Constraints (9) limit the number of deadheading locomotives assigned to one activity arc $l \in A_A$ to be at most $\beta_l$. Constraints (10) count the number of locomotives which are used in the weekly schedule. The number of locomotives which are used should not exceed the number of available locomotives $B^k$. Finally, constraints (11) - (14) are used to make sure that the decision variables are defined correctly.

As one can imagine, the number of nodes and arcs which are required to describe the LAP is extremely large. This large number of arcs and nodes will also result in an enormous amount of constraints and variables. For example, the $y_{kl}^k$ variable is defined for all arcs and for all locomotive types which already results in $|K| \cdot |A|$ variables. What makes matters even worse is the fact that the multi-commodity flow problem with side constraints is an $\mathcal{NP}$-complete problem, even if the number of commodities
is as small as two, see Even et al. (1976). Therefore, it is highly doubtful whether a 
good solution – if one can find a solution at all – can be obtained within reasonable 
time, even if the number of different locomotive types is relatively small.

Although it is not proven in literature that the LAP is an $NP$-complete problem, 
the large size of the time-space network and the enormous amount of decision vari-
ables and constraints result in considering different solution approaches. In the next 
chapter, other solution approaches will be discussed.
6 Methodology

In this chapter, different solution approaches will be discussed. First, solving the locomotive based multi-commodity flow formulation is discussed. After that, a consist based formulation is provided, which might be able to find a good solution within reasonable time, in contrary to the locomotive based formulation. Then two heuristics are described. The first heuristic makes use of the mathematical formulation and solves subproblems of the formulation iteratively, while the other heuristic is a greedy heuristic which is also extended with a local search heuristic.

6.1 Locomotive based flow formulation

The first approach is to implement the formulation as provided in Section 5.3. Given the size of the problem, the size of the network will be immense - exceeding one million arcs and even more variables. Hence, it is unlikely that a (near) optimal solution can be obtained for the large problem instance within reasonable time. However, the exact problem formulation should be able to solve smaller test instances to optimality. Then, the objective value can be used as a benchmark for other methods in order to determine the optimality gap for other approaches.

In general, it is important to investigate the solution quality of a heuristic based approach. If the optimal solution is unknown, it becomes hard to state the solution quality. In the worst case, the solution of a heuristic seems to be well, but turns out to be very weak. However, the optimality gap only makes sense if the test instances are challenging. If the test instances are too easy to solve, the relative performance might be overestimated. Hence, the exact formulation can be used as benchmark on smaller, but challenging, data instances.

When testing the formulation with several test instances, it turned out that the proposed method to generate light traveling arcs resulted in an enormous amount of light traveling arcs. As a result, the formulation was not capable of solving smaller test instances with only 500 activities to optimality within 3 hours. Therefore, other heuristics for generating a smaller set of light traveling arcs will be discussed in the next subsection.

6.1.1 Generating light traveling arcs

The initial idea was to add light traveling arcs before each departure node, originating from each location. In this case, the optimal solution can still be reached,
while at least bounding the number of light traveling arcs used. Although the number of light traveling arcs is bounded, the light traveling related (so light traveling arcs and associated connection arcs) arcs account for around 80% of the total amount of arcs. Removing a subset of arcs from this set of light traveling arcs means that the optimal solution cannot be guaranteed anymore. Additionally, removing arcs could result in infeasibility, while the problem could be solved with a larger number of light traveling arcs. Therefore, it is extremely important to select the set of light traveling arcs such that a feasible and preferably near optimal solution does exist on one hand, while reducing the number of arcs significantly on the other hand.

The first approach might be useful for this dataset specifically. The idea is to create light traveling arcs between locations which are connected by activities. Hence, for each pair of locations, there exists a light traveling arc only if there is at least one activity arc between the locations. Just as with the original idea, there are only light traveling arcs ending at the exact moment that an activity starts at a location. This approach is likely to reduce the number of light traveling arcs considerably, especially in those cases where each location is connected with few other locations.

A second approach makes use of the characteristics of the activities. For each location, the minimum inflow of locomotives and the minimum outflow of locomotives is calculated. Because there are different locomotive types, each with different characteristics, one cannot simply add all minimum values based on the possible tractions. To compare the different locomotive types, we will define a 'standard locomotive type'. This standard locomotive type can be based on the possible tractions and the power characteristics of each of the locomotive types. The number of required locomotives will be equal to the minimum number of standard type locomotives over all possible tractions. Then, light traveling arcs are only generated if the starting location is a location with more inflow than outflow locomotives, and the ending location has more outflow locomotives than inflow locomotives.

The idea behind this second approach is that the locations for which there are more locomotives required to fulfill the activities than locomotives which become available by arriving activities require additional locomotives to obtain a feasible solution. By connecting those locations with other locations where the opposite situation holds, the shortage at the ending location can be solved with the surplus of locomotives at another location. Again, light traveling arcs always end at the exact moment that an activity starts at a location.
A third approach combines the first and second approach by generating light traveling arcs between locations based on flow and based on connections. Especially if one of the approaches turns out to be infeasible, combining both approaches could result in improved solution quality. Depending on the characteristics of the dataset this approach may work, especially in case there are not many light traveling arcs with the first and second approach.

Generally speaking, all approaches are likely to provide worse, and hence non-optimal solutions, compared to the case where all light traveling arcs are considered. An optimal solution could exist with these approaches, but only in the exceptional case that only light traveling arcs are removed which were not used in the optimal solution.

6.2 Consist based flow formulation

Instead of formulating the LAP for each locomotive type, it is also possible to provide a formulation based on different consists. This formulation is not exact and it is very unlikely that this formulation will provide an optimal solution. The idea is to consider a set of consists, which should be chosen appropriately. It is important to make sure that the number of consists considered remains limited, such that the size of the problem will not become extremely large. On the other hand, selecting too little consists results in poor solutions as the problem becomes much more restricted. Vaidyanathan et al. (2008) state that considering about eleven different consists provides the best results in their case. In this case, only small improvements in objective value could be achieved if the number of consists used increases and the computation time remains limited for their problem instances.

This consist based flow formulation seems appropriate for our particular problem, because there are twelve different consists which can be created. Hence, the number of consists remains limited, while all possible consists are considered. The network $G = (V, A)$ is the same network compared to the formulation based on locomotive types. Hence, all arcs and nodes are exactly the same. Additionally, we define $C$ as the set of all consists, where $c$ is one particular consist from the set $C$. Also, we need to introduce some additional notation for the parameters and variables.

Usually, by considering different consists instead of locomotive types the number of commodities will increase – in this case from five to twelve. Also, the graph $G = (V, A)$ is exactly the same as compared to the locomotive based formulation. However, the main improvement lies in the increase of binary variables at the ex-
pense of integer variables. Especially, the integer variable for selecting the number of locomotives assigned to an activity turns into a binary variable, only selecting one consist which performs the activity. The change of variables is important, since binary variables increase the convergence to a good solution, which is due to the restricted branching options in the branch-and-bound procedure which is usually applied with common MIP solvers.

First, we define the parameters used for this formulation. The costs are calculated per consist, which means that there is no distinction between fixed and variable costs. Let $c^c_{l}$ be the cost of assigning a consist $c \in C$ to activity arc $l \in A_A$. $d^c_{l}$ denotes the cost for deadheading with consist $c \in C$ on activity arc $l \in A_A$. Finally, $e^c_{l}$ represents the cost of light traveling on arc $l \in A_L$. Next to the cost related parameters, there are also some parameters which are consist related. Let $a^c_{l}$ be an incidence matrix, where an element is equal to 1 if consist $c \in C$ is a possible traction of activity arc $l \in A_A$. $\phi^k_c$ denotes the number of type $k \in K$ locomotives in consist $c \in C$.

Finally, we need to define the decision variables. Let $x^c_{l}$ be a binary variable, equal to 1 if a type $c \in C$ consist is actively assigned to activity arc $l \in A_A$. $y^c_{l}$ denotes the integer number of type $c \in C$ consists which are either deadheading, light traveling or idling on arc $l \in A$. Below, the consist based formulation is provided.

\[
\begin{align*}
\min & \quad \sum_{l \in A_A} \sum_{c \in C} c^c_{l} x^c_{l} + \sum_{l \in A_A} \sum_{c \in C} d^c_{l} y^c_{l} + \sum_{l \in A_L} \sum_{c \in C} e^c_{l} y^c_{l} \\
\text{subject to} & \quad \sum_{c \in C} a^c_{l} x^c_{l} = 1 \quad \forall l \in A_A \\
& \quad \sum_{k \in K} \sum_{c \in C} \phi^k_c y^c_{l} \leq \beta_l \quad \forall l \in A_A \\
& \quad \sum_{c \in C} \sum_{l \in A_S} \phi^k_c (x^c_{l} + y^c_{l}) \leq B^k \quad \forall k \in K \\
& \quad \sum_{l \in I[i]} (x^c_{l} + y^c_{l}) = \sum_{l \in O[i]} (x^c_{l} + y^c_{l}) \quad \forall i \in V, \forall c \in C \\
& \quad x^c_{l} \in \mathbb{B} \quad \forall l \in A_A, \forall c \in C \\
& \quad y^c_{l} \in \mathbb{N} \quad \forall l \in A, \forall c \in C
\end{align*}
\]
The objective (15) contains three different parts. The costs are for actively assigning a consist to an activity, deadheading with a consist on an activity arc and light traveling with a consist, respectively. Constraints (16) make sure that for each activity there is exactly one consist assigned to it. Note that only those consists are considered which are possible tractions for this activity.

Constraints (17) ensure that the number of deadheading locomotives assigned to one activity does not exceed the maximum allowed number $\beta_l$, which is achieved by multiplying the number of locomotives within one consist with the number of times this consist is being used. Constraints (18) restrict the number of used locomotives to be at most $B_k$. Constraints (19) are flow conservation constraints, which ensure that the number of incoming type $c$ consists is equal to the number of leaving type $c$ consists. Finally, constraints (20) and (21) make sure that the decision variables are defined correctly.

6.3 Relax-and-Fix heuristic

A relax-and-fix heuristic divides the original problem into smaller subsets. In each iteration, a MIP is solved, where one subset of variables is forced to be integer, while variables in the other subsets are relaxed. Relax-and-fix heuristics are mainly applied in lot sizing problems, but since this MIP is based on a time-space network, it is possible to divide the problem into multiple subsets based on the originating time of an arc. By relaxing the majority of the variables, the computation time will drop substantially for each of the subproblems. Hence, especially for MIPs which are hard to solve entirely, a relax-and-fix approach may be useful. Although a relax-and-fix heuristic has not been applied on (multi) commodity flow problems before, the characteristics of this problem seem to suit this heuristic quite well.

Let $R$ denote the problem which needs to be solved. The idea of relax-and-fix is to divide this problem into $k$ subproblems. Let $\text{StepSize}$ denote the size of the interval for each of the subproblems. Then, $Q^k$ contains all arcs which have a starting time of at least $(k-1) \cdot \text{StepSize}$ and a starting time smaller than $k \cdot \text{StepSize}$. For example, if $\text{StepSize} := 100$ and $k := 3$ then $Q^3$ contains all arcs with a starting time larger or equal than 200 and smaller than 300.

$R^k$ denotes the solution of the $k^{th}$ subproblem of $R$. With relax-and-fix, the variables associated to the arcs in subsets $Q^1$ until $Q^{k-1}$ are fixed according to the solution of subproblems $R^1$ until $R^{k-1}$. For variables associated to arcs with a starting time between $(k-1) \cdot \text{StepSize}$ and $k \cdot \text{StepSize}$, the variables are restricted to be
integer. For the arcs with starting times greater or equal to $k \cdot \text{StepSize}$, the variables are relaxed. Consequently, fractional solutions are allowed in each subproblem. This decreases the solving time of the subproblem, which is especially caused by the flow constraints which can be satisfied more easily with fractional solutions.

The number of subproblems which needs to be solved depends on the step size and the arc with the largest starting time, which will be denoted by $\text{MaxStart}$. This means that in total $\left\lceil \frac{\text{MaxStart}}{\text{StepSize}} \right\rceil$ subproblems are solved. The number of subproblems is denoted by $\text{MaxStep}$ in the following. Hence, the relax-and-fix heuristic solves $\text{MaxStep}$ subproblems, where each time the number of fixed variables increases. After solving $R^{\text{MaxStep}}$, a feasible solution for problem $R$ is obtained, although this is generally not the optimal solution.

Unfortunately, when applying the relax-and-fix heuristic, it cannot be guaranteed that a feasible solution exists in each iteration. Therefore, the algorithm requires some extension such that feasible solutions can be obtained in case a feasible solution does exist. Note that if subproblem $R^1$ turns out to be infeasible, this implies that problem $R$ is infeasible as well. Clearly, if a relaxation of the problem cannot be solved, this will hold for the problem itself for sure. In any other stage of the heuristic, this conclusion cannot be drawn, unless there are no variables which are fixed and the subproblem remains infeasible.

Infeasibility is tackled by the following procedure. Once subproblem $R^k$ is infeasible, the problem is solved again but less variables are fixed. Hence, variables associated to sets $Q^1, \ldots, Q^{k-2}$ are fixed, for sets $Q^{k-1}$ and $Q^k$ the variables are forced to be integer and for the remaining sets the variables are relaxed. As there are less variables fixed in this case, it is usually possible to obtain a feasible solution. If subproblem $R^k$ is still infeasible, then variables in sets $Q^1, \ldots, Q^{k-3}$ are fixed. This procedure is repeated until a feasible solution for subproblem $R^k$ is obtained. Problem $R$ is infeasible if none of the variables are fixed and a feasible solution cannot be obtained.

Although feasibility could be achieved, this procedure also has a serious drawback. If a subproblem is infeasible, the number of fixed variables will decrease, while the number of variables which are forced to be integer increases. This means that solving this subproblem takes more time, as there are more integer variables. In the worst case, the subproblem is only feasible when there are no fixed variables and all variables up to time $k \cdot \text{StepSize}$ are forced to be integer. In this case, the advantage of solving the MIP faster in each iteration will be lost, and it might be possible that the total computation time is larger than when solving the entire MIP at once.
Since infeasibility has serious consequences, we propose another slightly different approach to the relax-and-fix heuristic. Instead of fixing all variables in each step, only half of the variables will be fixed. Hence, when solving subproblem $R^k$, variables associated to the arcs in sets $Q^1, ..., Q^{k-2}$ are fixed. Then, variables associated with sets $Q^{k-1}$ and $Q^k$ are forced to be integer, while the remaining variables are relaxed. With this approach, in each iteration a subproblem containing two subsets of arcs is solved instead of considering only one subset of arcs. Although the size of the subproblems increases, the number of infeasible solutions drops. The subproblems are less prone to infeasibility since there are more variables which can be changed, since only half of the variables are fixed in each stage of the heuristic. Note that in this case, there are some changes compared to the previous definitions. First, the $StepSize$ is twice as small when comparing the same problem. Consequently, $MaxStep$ is twice as large, because only half of the variables is fixed.

**Algorithm 1** Relax-and-fix heuristic

1: **Input:** $StepSize$, $MaxStep$, $Q^k$, $R^k$
2: **while** $k \leq MaxStep$ **do**
3:   **if** All variables fixed in each iteration **then**
4:     $r := k - 1$
5:   **else**
6:     $r := k - 2$
7: **end if**
8:   **for** All variables associated to arcs in sets $Q^1, ..., Q^r$ **do**
9:     Fix $x^k_l$, $y^k_l$, $v^k_l$ and $z^k_l$ according to $R^1, ..., R^r$
10: **end for**
11:   **for** All variables associated to arcs in sets $Q^{r+1}, ..., Q^k$ **do**
12:     Set $x^k_l \in \mathbb{N}$, $y^k_l \in \mathbb{N}$, $v^k_l \in \mathbb{N}$ and $z^k_l \in \mathbb{B}$
13: **end for**
14:   **for** All variables associated to arcs in sets $Q^{k+1}, ..., Q^{MaxStep}$ **do**
15:     Set $x^k_l \in \mathbb{R}^+$, $y^k_l \in \mathbb{R}^+$, $v^k_l \in \mathbb{R}^+$ and $0 \leq z^k_l \leq 1$
16: **end for**
17: **end for**
18:   **if** $R^k$ is feasible **then**
19:     Set $k := k + 1$
20:   **else if** $R^k$ is infeasible and $k > 1$ and $r > 0$ **then**
21:     Set $r := r - 1$
22:     **Goto** 8
23: **else**
24:     Stop, problem $R$ is infeasible
25: **end if**
26: **end while
Both proposed methods will be investigated, where it is especially interesting to compare the computational time in each iteration of the heuristic. We expect that the time needed for each iteration is lower with the second approach, because dealing with infeasibility takes more time within an iteration. However, the total computation time depends on the size of the problem. For smaller problems, it is unlikely that infeasibilities have large influence on the iteration time, and hence the total computation time is probably still smaller. For larger problems, infeasibilities have more impact, and it can be expected that fixing less variables should lead to a decrease in total computation time. In Algorithm 1, a pseudo-code of the relax-and-fix heuristic can be found.

The computation time of the relax-and-fix heuristic mainly depends on the value of \textit{StepSize}. If \textit{StepSize} decreases, the computation time for each subproblem decreases as well. However, the number of subproblems which needs to be solved increases. Intuitively, the solution quality improves when the size of the subproblems becomes larger. Hence, a trade-off has to be made between the computation time for each iteration and the number of subproblems which need to be solved on one hand, and taking solution quality into account on the other hand.

### 6.4 Greedy heuristic

For solving large and complicated problems, greedy heuristics are often applied to obtain a reasonably well solution which can be obtained rather quickly. The general idea of greedy heuristics is to solve the problem iteratively, while obtaining the optimal solution in each iteration of the heuristic. Note that this approach fails to find the optimal solution, as an optimal solution after one iteration can turn out to be a bad choice in the next iteration. With greedy heuristics, only decisions up to the current iteration are evaluated, and future iterations are never considered or taken into account in any sense.

The greedy heuristic for this problem specifically contains several steps. First, an efficient order of assigning activities should be obtained. Then, for each of those activities, the best locomotives should be selected. Finally, once a feasible solution with the greedy heuristic is obtained, a local search step is added to improve the solution of the heuristic. Each of these steps will be explained in one of the next subsections.
6.4.1 Sequencing activities

The greedy heuristic starts by finding a sequence in which the activities will be
assigned in the next step. It is important to find a sequence which assigns activities
in an order which makes sense, because the order of assigning has large impact on the
solution when applying a greedy heuristic. This importance is due to the fact that a
greedy heuristic obtains the best solution in each iteration up to this iteration, but
especially when a poor order of assignment is used, the choices made in earlier itera-
tions could result in poor assignments in later iterations. For example, when some of
the activities which have few possible tractions are assigned latest, one can imagine
that there are few options left for those activities. Hence, some of these activities are
assigned inefficiently. For example, this results in many light traveling actions, and
possibly large distance connections as well. Therefore, obtaining a sequence which
fits the data is of high importance.

In this research, we investigate two different sequences of assigning the activities.
The first approach is based on the difficulty of being able to assign the activity to a
locomotive. Each of the activities gets a difficulty factor assigned, and the activities
will be assigned in descending order of the difficulty factors. Clearly, activities which
have fewest possible tractions are the hardest activities to assign, hence the most
important part of the difficulty factor is based on the number of possible tractions.
The order of assignment is such that an activity with three possible tractions is always
assigned after an activity with two possible tractions.

After sorting on the number of possible tractions, there are still many activities
with the same difficulty factor. Secondly, the activities are sorted ascending on the
number of locomotives which are able to fulfill an activity. This results in less ac-
tivities having the same difficulty factor. For example, consider two activities, both
having two possible tractions. The first activity can be performed by either 2xD2 or
3xD2. The second activity can be performed by either 3xD3 or 2xE1. Then, consid-
ering the number of available locomotives as given in Table 2, the first activity has
seventeen possible locomotives, while the second activity has 283 possible locomotives.
Clearly, it is harder to fulfill the first activity, and hence this one gets a higher
difficulty factor.

Finally, it is still possible that there are several activities which have the same
difficulty factor. For example activities which have the same possible tractions, which
tends to occur quite often. To allow for different solutions within the greedy heuristic,
those activities are assigned in random order.
The second approach starts with the same first step as before, hence sorting the activities based on the number of possible tractions. After that, the activities are sorted on starting time. Sorting on starting time could be beneficial, as the activities can be assigned to each locomotive in chronological order.

6.4.2 Assigning activities to loc lines

After obtaining the sequence in which the activities should be assigned, the actual greedy heuristic is applied. Before explaining the heuristic in detail, we will first explain the concept of loc line. A loc line entails the activities which are performed by one locomotive during the week. Hence, for each locomotive, one loc line is created. Algorithm 2 contains a pseudo-code for the greedy heuristic, and we will refer to this algorithm when explaining different steps of the greedy heuristic.

For each of the activities, the heuristic considers all locomotive types which are able to fulfill the activity. For this locomotive type, we determine the minimum number of locomotives required, denoted by $\text{ReqLocs}$. Then for this locomotive type, the loc lines which could fulfill this activity are selected. Note that at the start of the algorithm, there will be many empty loc lines. Since considering all those empty loc lines is superfluous, only one of these empty loc lines is selected. This will reduce computation time, especially in the beginning of the heuristic.

For each loc line, the cost of assigning the activity to this loc line is calculated. The cost can be separated into two parts: the activity related costs and the costs related to make a feasible route by moving the locomotive to another location if necessary. For each loc line the cost related to relocating the locomotives may be different. The heuristic aims to select the best connection between the previous activity and the current activity, and between the current activity and the next activity. The heuristic determines the best light traveling arcs and the best deadheading opportunities if there are any. If a feasible route can be obtained, the cheapest light traveling arcs or deadheading arcs are selected to make sure that the loc line becomes feasible again.

Next to the cost of relocating the locomotives, there could also be some savings compared to the current loc line. If the previous activity and next activity have a different starting and ending location, there should be a light traveling or deadheading arc between these activities. Since the current activity is inserted between these activities, this arc will not be used anymore and the savings of not using this arc can be determined. After each of the loc lines has been considered, the loc line for which the total cost is lowest is selected. The total cost can be calculated as the cost
Algorithm 2 Greedy heuristic

1: **Input:** SetOfActivities, LocLines
2: for Each activity in SetOfActivities do
3:  Initialize: OverallBestCost := inf
4:  for \( k \in K \) do
5:    Get minimum number of locs to fulfill the activity, set ReqLocs accordingly
6:    while LocAssigned < ReqLocs or not IsFeasible do
7:      Initialize: BestCost := inf
8:      for Each loc line with locomotive type \( k \) do
9:        Get the best deadheading and light traveling arcs
10:       Get the light traveling or deadheading arc which should be removed
11:      Get added cost, \( Cost := Cost Added Arcs - Savings Removed Arcs \)
12:      if \( Cost < BestCost \) then
13:        Set BestCost := Cost
14:        Store the current loc line as the best loc line
15:       Store added and removed deadheading and light traveling arcs
16:      Remove all loc lines from the set of best loc lines with equal cost
17:     else if \( Cost = BestCost \) then
18:       Store this loc line in a set of best loc lines of equal cost
19:     end if
20:    end for
21:    if The set of best loc lines with equal cost is not empty then
22:      Select one loc line as best loc line, each with the same probability
23:    end if
24:    Store the best loc lines
25:    BestCostTot := BestCostTot + BestCost
26:    if best loc line is empty then
27:      IsFeasible := false
28:    else
29:      LocAssigned := LocAssigned + 1
30:    end if
31:  end while
32:  Get ActCost
33:  TotCost := ActCost + BestCostTot
34:  if TotCost < OverallBestCost then
35:    OverallBestCost := TotCost
36:    Store the best loc lines
37:    Store the added and removed deadheading and light traveling arcs
38:  end if
39: end for
40: Assign activity to the best loc lines
41: Add and remove the deadheading and light traveling arcs from the loc line
42: end for
related to relocating the locomotive minus the savings due to possible removal of a light traveling or deadheading arc. Clearly, it could occur that there are several loc lines with the same total cost. In this case, one loc line will be selected randomly to be the best loc line. This procedure corresponds with lines 7 - 30 in Algorithm 2.

This procedure is repeated until the number of loc lines, denoted by $\text{LocAssigned}$ in Algorithm 2, which are used to fulfill the activity is equal to $\text{ReqLocs}$. Note that when determining which light traveling arc or which deadheading arc should be selected, we should take into account which arcs are removed or added in the previous iteration(s). If one does not take this into account, the calculation of the costs could be wrong. More important, it is also possible that the number of deadheading locomotives assigned to one activity becomes too large.

Each time the best loc line is selected. Note that if there are no loc lines which yield a feasible route, this locomotive type is considered to be infeasible and the next locomotive type will be considered. After the desired number of loc lines are selected, the total cost of assigning the activity to this locomotive type is calculated. If the total cost are lower than the best cost up to now, the loc lines are stored as the best loc lines and the heuristic continues with the next locomotive type. After all loc lines are considered, the activity will be assigned to the best loc lines, along with the required light traveling or deadheading arcs and along with the removal of the light traveling or deadheading arcs which are no longer needed. This part of the heuristic is described in lines 32-38 in Algorithm 2.

With this greedy heuristic infeasibility might occur, although very unlikely in case the problem has a feasible solution. The greedy heuristic can use all light traveling arcs, such that a feasible solution can be obtained in each phase of the heuristic, unless there are not enough locomotives which could fulfill the activity. In this case, the activity is added to a set of unscheduled activities, and the heuristic continues with evaluating the next activity. Because our real-size problem has a sufficient number of available locomotives, infeasibilities will not occur and hence there is no extended method to deal with those infeasibilities.

6.4.3 Local search

Obviously, after completing the greedy heuristic, the optimal solution has not been obtained in many cases. Therefore, we introduce a local search heuristic to improve the current solution. Local search heuristics are improvement heuristics, which means that an initial solution is improved by considering different neighbouring
solutions. In the end, a local optimum is obtained. The quality of this solution is largely dependent on the quality of the initial solution, although a worse initial solution could potentially lead to a better local optimum. Because of the large size and the complexity of this problem, only small changes are considered. For each of the activities, we consider whether there exists a better neighbouring solution, which means whether the activity can be assigned to (other) loc lines such that a decrease in total cost is realized, without changing any assignments of other activities. In the literature, this type of the local search heuristic is known as 1-opt local search.

For each of the activities, we start by removing the activity from the loc line(s) to which it is currently assigned. This also includes removing possible light traveling and deadheading arcs between the previous activity and this activity and between this activity and the next activity. After removing these arcs, we might need to add an arc between the previous activity and next activity, if removal of the activity results in different ending and starting locations.

After removing the activities and other arcs from the loc lines, the heuristic will insert the activity in other loc lines. If insertion results in a total cost which is lower than before, the new solution is accepted and the heuristic continues with the next activity. If the cost is the same, the current solution remains the best solution, and the heuristic continues to the next activity. Obviously, it is impossible to obtain a worse solution, because it is always possible to use the exact same loc lines as before, which results in costs which are at least as good as before. Note that it is possible that using the same loc lines results in a decrease in total cost.

Due to the cost structure, it is beneficial to use larger consists in case of light traveling. Hence, the same loc lines are used, but there are some light traveling arcs which could result in a decrease in total cost. This occurs often when considering the activities which were assigned first, because other light traveling arcs are used when assigning the following activities. Combining some of these light traveling arcs may lead to a decrease in total costs.

The local search procedure is repeated until one of the following two stopping criteria is reached. First, if an iteration did not result in an improvement of objective value. Clearly, if one iteration did not yield any improvement, another iteration will not result in an improvement as well. Second, if a maximum number of iterations $I_{max}$ is reached. Especially for the real-size dataset, performing an entire iteration might take hours. Therefore, after $I_{max}$ iterations, the local search heuristic is aborted. Algorithm 3 provides a pseudo-code for the local search heuristic.
Algorithm 3 Local Search

1: **Input:** \( LocLines, I_{max}, CostBefore \)
2: **while** \( I < I_{max} \) and \( CostBefore > CostAfter \) **do**
3: Get the current objective value, and set \( CostBefore \) accordingly
4: **for** Each activity in \( SetOfActivities \) **do**
5: Unplan activity from current loc lines
6: Add and remove light traveling and deadheading arcs
7: Plan activity on best loc lines
8: **if** \( Cost < PrevCost \) **then**
9: Accept new solution
10: **else**
11: Discard new solution
12: **end if**
13: **end for**
14: \( I := I + 1 \)
15: Calculate current objective value, set \( CostAfter \) accordingly
16: **end while**
7 Computational Results

In this chapter, the results of the different solution approaches as described in Chapter 6 are discussed. The different methods are programmed in Quintiq software. All MIP formulations are solved by using CPLEX 12.5.1, which can be accessed via the Quintiq software package. In general, the Quintiq software package is an object oriented programming language, which is a mix between C++ and Java, which are both object oriented programming languages. All methods are performed on a laptop with 8.0 GB RAM memory and an Intel(R) Core(TM) i7-4800MQ CPU @ 2.70GHz processor. The reported running times are all obtained using the same laptop, and are hence comparable with each other.

The remainder of this chapter is divided as follows. In Section 7.1 different problem instances which will be used to investigate the quality of the different heuristics are described. Afterwards, Section 7.2 describes the results for the smallest problem instances, Section 7.3 the results for the middle sized problem instances and Section 7.4 the results of the real-size dataset. Section 7.5 investigates the robustness of the solutions by changing the minimum turntime.

7.1 Generating different problem instances

In this section, two newly generated problem instances will be discussed. As described before, it is important to generate smaller problem instances in order to evaluate the different heuristics and formulations. Also, several variants of the heuristics can be tested before actually solving the real-life, and much larger, problem instance.

Hence, two additional problems were generated. The first problem contains only 250 activities, divided amongst ten different locations. This problem will be referred to as the small problem. The second problem, a medium size problem, contains of 500 activities divided amongst 25 different locations. To avoid that a problem turns out to be very hard or very easy to solve, we generate three different instances for both cases.

For both problems, the different locations are denoted by an x and y coordinate. Each of the x and y coordinates is assumed to be uniformly distributed on the interval [0, 200]. The distance between a pair of locations will be calculated according to the Euclidean distance, which is defined as given in Formula (22).

\[
D(i, j) = D(j, i) = \sqrt{(x_i - x_j)^2 + (y_i - y_j)^2}
\]  

(22)
Each of the activities is either passenger related, cargo related or a loc order. The proportion of activities corresponding to one of the types is the same as given in Table 5. Also, the average duration of the loc orders corresponds to the average duration in Table 5. For the other activities, the duration is determined by assuming an average speed, which is slightly higher for the passenger related activities.

The starting and ending location of the activities are randomly selected, where each of the locations has the same probability of being selected. This may be a difference with the real-life dataset, because with the real-life dataset there are certain sets of locations which are connected more often than other sets of locations. For example, one could think of a busy connection between two large cities, which will be used more frequently than a connection between smaller locations. Although the allocation of locations may be different, the problem instances are probably well capable of investigating the quality of the different heuristics.

The set of available locomotive types and associated costs are exactly the same as shown in Tables 2 - 4. The only difference lies in the number of locomotives which are available. The number of available locomotives is adjusted such that the relative number of available locomotives remains comparable with the real-life dataset. The number of locomotives which is required depends mainly on the number of activities. Since the smaller problem instances are daily problems, while the real-size problem instance is a weekly problem, we should compare the number of activities per day. The number of available locomotives can be determined based on the proportion of activities in the smaller problem instances compared to the real-size problem instance. All cost related parameters are the same, which is important when considering light traveling or deadheading opportunities.

Each of the instances will be used to evaluate the results of the different heuristics. Also, for the relax-and-fix heuristic and the greedy heuristic, multiple variants of the heuristics are investigated. After that, the best performing approaches are applied to the real-life dataset.

7.2 Results for the small problem instances

In this section, the results for the small problem will be discussed for each of the heuristics separately. Furthermore, the results will be compared between the different methods, and conclusions will be drawn from these results. First, the results for the MIP formulations will be provided. For both formulations, all possible light traveling arcs are generated. The results are depicted in Table 7 and Table 8.
Table 7: Results for the locomotive based formulation

<table>
<thead>
<tr>
<th>Instance</th>
<th>Runtime (s)</th>
<th>Objective Value (€)</th>
<th>Opt Gap (%)</th>
<th>Gap (%)</th>
<th>Variables</th>
<th>Constraints</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>83</td>
<td>154,812.40</td>
<td>0.00</td>
<td>0.00</td>
<td>55,955</td>
<td>98,745</td>
</tr>
<tr>
<td>2</td>
<td>296</td>
<td>205,463.97</td>
<td>0.00</td>
<td>0.00</td>
<td>55,820</td>
<td>98,395</td>
</tr>
<tr>
<td>3</td>
<td>170</td>
<td>135,190.17</td>
<td>0.00</td>
<td>0.00</td>
<td>55,850</td>
<td>98,455</td>
</tr>
</tbody>
</table>

Table 8: Results for the consist based formulation

<table>
<thead>
<tr>
<th>Instance</th>
<th>Runtime (s)</th>
<th>Objective Value (€)</th>
<th>Opt Gap (%)</th>
<th>Gap (%)</th>
<th>Variables</th>
<th>Constraints</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
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<td>157,350.00</td>
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<td>0.00</td>
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<td>2.09</td>
<td>0.00</td>
<td>104,040</td>
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</table>

In both Table 7 and Table 8, and in many of the following tables, the columns Opt Gap (%), which is the optimality gap, and Gap (%) appear. The optimality gap denotes the gap between the obtained solution and the optimal solution. More formally, the optimality gap is calculated as given in Equation (23).

\[ \epsilon = \frac{z^H - z^*}{z^*} \cdot 100\% \] (23)

In Equation (23), \( z^H \) denotes the obtained solution with the current method, while \( z^* \) denotes the optimal solution. Note that for some larger problems, the optimal solution is usually unknown. In this case, \( z^* \) denotes the best lower bound on the optimal solution.

The gap is only provided for both formulations. In case the optimal solution has not been reached within the maximum computation time, the gap between this solution and the current best lower bound on the solution is provided. When calculating the optimality gap in this case, \( z^* \) is equal to the best lower bound after the maximum computation time. Note that the optimality gap is an upper bound in this case, as the optimal solution is always larger than \( z^* \).

From Table 7, we conclude that all instances were solved to optimality within 5 minutes. The differences between the problem instances are rather large, as the cost for instance 2 is about 50% higher than the cost for instance 3. This large difference is due to the position of the different locations. For instance 2, the distances between locations are larger compared to instance 3, which results in an increase in costs associated to fulfilling these activities.
Table 8 shows that the computation time for the consist based formulation is much shorter than for the locomotive based formulation, although the number of variables and constraints is considerably higher. As explained before, the consist based formulation is likely to provide non-optimal solutions, which is confirmed by Table 8. Although the solution is non-optimal, the optimality gap is only 2.1% in the worst case, which is relatively small. Comparing the number of variables and constraints between both formulations, the consist based formulation has around twice as many variables and constraints. This difference is due to the larger number of consists compared to the number of locomotive types.

Second, the results for relax-and-fix heuristic will be provided. In Section 6.3, two different approaches are described. Table 9 provides the results for the approach where all variables are fixed in each iteration, while Table 10 corresponds to the approach where only part of the variables are fixed.

<table>
<thead>
<tr>
<th>StepSize (min)</th>
<th>Subproblems (#)</th>
<th>Instance</th>
<th>Result</th>
<th>$R^1$ (s)</th>
<th>Time (s)</th>
<th>Objective Value (€)</th>
<th>Opt Gap (%)</th>
</tr>
</thead>
<tbody>
<tr>
<td>50</td>
<td>29</td>
<td>1</td>
<td>Best</td>
<td>3</td>
<td>57</td>
<td>155,131.06</td>
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</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Average</td>
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</tr>
<tr>
<td></td>
<td></td>
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<td>Best</td>
<td>3</td>
<td>61</td>
<td>206,049.55</td>
<td>0.29</td>
</tr>
<tr>
<td></td>
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<td></td>
<td>Average</td>
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</tr>
<tr>
<td></td>
<td></td>
<td>3</td>
<td>Best</td>
<td>2</td>
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<tr>
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<td>Best</td>
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<td>155,131.06</td>
<td>0.21</td>
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<td>155,169.69</td>
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<tr>
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<td>2</td>
<td>20</td>
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<td>0.24</td>
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</tbody>
</table>

Table 9: Results for the relax-and-fix heuristic when fixing all variables in each iteration. The average values are obtained by performing ten different runs. $R^1$ denotes the computation time for the first subproblem.
In Table 9, the relax-and-fix heuristic is solved for different values of StepSize. For each instance, the time to solve the first subproblem, denoted by $R^1$, and the total computation time are provided. It is important to distinguish the first subproblem from the other subproblems, because the computation time of this iteration will be considerably larger. In the first iteration, an initial solution needs to be obtained, while in the following iterations part of the solution is already known. This reduces the number of variables, but also the number of possible solutions. Hence, the computation time per iteration decreases when the heuristic progresses.

For each instance, the best solution and the average solution over ten runs are reported. One might expect that the relax-and-fix heuristic gives the same solution in every run, because every subproblem is solved to optimality. However, randomness in solutions is possible because there are multiple solutions with the same objective value. For example, the cost for loc orders is the same irrespective of the locomotive

<table>
<thead>
<tr>
<th>StepSize (min)</th>
<th>Subproblems (#)</th>
<th>Instance</th>
<th>Result</th>
<th>$R^1$ (s)</th>
<th>Time (s)</th>
<th>Objective Value (€)</th>
<th>Opt Gap (%)</th>
</tr>
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<tr>
<td>25</td>
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<td>1</td>
<td>Best</td>
<td>109</td>
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<tr>
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<tr>
<td>125</td>
<td>12</td>
<td>1</td>
<td>Best</td>
<td>43</td>
<td>155,108.00</td>
<td>0.19</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>Average</td>
<td>41</td>
<td>155,130.35</td>
<td>0.21</td>
<td></td>
<td></td>
</tr>
<tr>
<td>2</td>
<td></td>
<td>Best</td>
<td>36</td>
<td>205,906.62</td>
<td>0.22</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>Average</td>
<td>42</td>
<td>206,106.17</td>
<td>0.32</td>
<td></td>
<td></td>
</tr>
<tr>
<td>3</td>
<td></td>
<td>Best</td>
<td>31</td>
<td>135,398.74</td>
<td>0.15</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>Average</td>
<td>31</td>
<td>135,554.80</td>
<td>0.27</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Table 10: Results for the relax-and-fix heuristic when only fixing half of the variables in each iteration. The average values are obtained by performing ten different runs. $R^1$ denotes the computation time for the first subproblem.
type which fulfills the activity.

From Table 9, we see that the optimality gap generally decreases when the step size becomes larger. Of course, solving larger subproblems at once leads to a solution which is usually closer to the optimal solution, because more variables are fixed at once. In some cases, this finding does not hold. An opposite finding might be due to the division of activities among the subsets. Some activities will be important for obtaining a good solution, for example those activities which require long light traveling arcs. The division of subsets could be such that these activities are divided inefficiently among the subsets, resulting in an increase in objective value. Consequently, the computation time per iteration increases, due to a larger number of integer variables. Furthermore, the difference between the average objective value and the best objective value is relatively small, in all cases smaller than 0.32%. This indicates that the randomness which is involved has only limited effect on the objective value.

More interestingly, we can compare Table 9 and Table 10. As expected, the computation time is about twice as large in case only part of the variables are fixed in each iteration. The difference might be smaller in case many infeasibilities occur in the approach where all variables are fixed, although there are almost no infeasibilities for these smaller problem instances. On average, the optimality gap is slightly lower with the second approach, although the differences are rather small. Overall, both approaches manage to obtain solutions which are close to the optimal solution, since the optimality gap is usually around or below 0.5%. For these smaller problem instances, the best performance is achieved when larger subproblems are solved in each iteration. Clearly, when the size of the problem instances increases, the computation time to solve each of the larger subproblems becomes larger. Therefore, it is important to note that the relax-and-fix heuristic is also performing well when the subproblems are smaller.

Finally, the results for the greedy heuristic will be provided. Table 11 reports the results for the small dataset. Just as with the relax-and-fix approach, the average values and best values over ten runs are provided. Since there is randomness in the order in which the activities are assigned, it is necessary to perform multiple runs to investigate the average performance. Also, two different approaches for sequencing activities are investigated: Method A denotes the method which sorts the activities based on number of possible tractions, followed by number of possible locomotives and finally randomly assigning activities with the same difficulty factor. Method B corresponds with the sequence based on first sorting on the number of possible trac-
tions, followed by sorting on the starting time of the activity. Finally, the results are split such that the objective after the greedy heuristic is provided, as well as the results after the local search heuristic. Note that each run of the local search heuristic uses the solution of the greedy heuristic as initial solution.

<table>
<thead>
<tr>
<th>Method</th>
<th>Instance</th>
<th>Result</th>
<th>Greedy heuristic</th>
<th>Local Search</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td></td>
<td>Time (s)</td>
<td>Objective (€)</td>
</tr>
<tr>
<td>A</td>
<td>1</td>
<td>Best</td>
<td>1</td>
<td>172,460.83</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Average</td>
<td>&lt;1</td>
<td>177,539.52</td>
</tr>
<tr>
<td></td>
<td>2</td>
<td>Best</td>
<td>1</td>
<td>238,684.30</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Average</td>
<td>&lt;1</td>
<td>241,823.00</td>
</tr>
<tr>
<td></td>
<td>3</td>
<td>Best</td>
<td>&lt;1</td>
<td>154,020.23</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Average</td>
<td>&lt;1</td>
<td>157,138.64</td>
</tr>
<tr>
<td>B</td>
<td>1</td>
<td>Best</td>
<td>&lt;1</td>
<td>172,204.36</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Average</td>
<td>&lt;1</td>
<td>175,438.00</td>
</tr>
<tr>
<td></td>
<td>2</td>
<td>Best</td>
<td>&lt;1</td>
<td>234,824.62</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Average</td>
<td>&lt;1</td>
<td>236,820.26</td>
</tr>
<tr>
<td></td>
<td>3</td>
<td>Best</td>
<td>1</td>
<td>153,557.44</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Average</td>
<td>&lt;1</td>
<td>154,472.09</td>
</tr>
</tbody>
</table>

Table 11: Results for the greedy heuristic, separated before and after local search has been applied. The average values are obtained by performing ten different runs. Method A corresponds with the sequence based on the number of possible tractions, the number of possible locomotives which are able to fulfill the activity and after that a random sequence for those activities which have the same factor. Method B corresponds to the sequence based on the number of possible tractions, and based on the starting time afterwards.

From Table 11, we can conclude that method B is outperforming method A, because it provides solutions with lower costs for every problem instance. As expected, the greedy heuristic performs worse than the relax-and-fix heuristic in terms of the objective value, with an optimality gap of around 15% in the worst case. However, the weaker performance is compensated by a reduction in computation time, since the greedy heuristic solves the problem instances within one second. As explained before, the greedy heuristic can be improved by performing a local search heuristic. On average, the local search heuristic took four iterations, resulting in an average improvement of 4%. Even when the greedy heuristic and local search heuristic are combined, the computation time does not exceed 10 seconds in any case, which is considerably faster than the other approaches, except for the consist based formulation.

The differences between the average objective values and the best objective values are relatively large compared to the relax-and-fix method. Also, the differences are larger for method A compared to method B. Clearly, larger differences are due to an
increase in randomness, which allows for a larger variety of solutions. With method A, there are many activities with the same difficulty factor, hence every run of the greedy heuristic has an order of assigning activities which is rather different from each other. With method B however, the order of assignment is the same, and the randomness is caused when two or more loc lines have the same cost when assigning the activity.

7.3 Results for the medium size problem instances

In this section, the results for the medium size problem instances are discussed. First, both formulations are evaluated. Due to the increased size of the problem instances, it is necessary to set a maximum computation time for the locomotive based formulation. The computation time is bounded to be less than 2 hours. Table 12 reports the results for the locomotive based formulation, while Table 13 reports the results for the consist based formulation.

<table>
<thead>
<tr>
<th>Instance</th>
<th>Runtime (s)</th>
<th>Objective Value (€)</th>
<th>Opt Gap (%)</th>
<th>Gap (%)</th>
<th>Variables</th>
<th>Constraints</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>7,200</td>
<td>327,790.32</td>
<td>0.27</td>
<td>0.27</td>
<td>267,635</td>
<td>471,275</td>
</tr>
<tr>
<td>2</td>
<td>7,200</td>
<td>347,989.25</td>
<td>0.24</td>
<td>0.24</td>
<td>267,770</td>
<td>471,545</td>
</tr>
<tr>
<td>3</td>
<td>7,200</td>
<td>367,095.18</td>
<td>0.16</td>
<td>0.16</td>
<td>268,115</td>
<td>472,235</td>
</tr>
</tbody>
</table>

Table 12: Results for the locomotive based formulation. The optimality gap and gap are determined according to the best lower bound after 2 hours of computation time.

<table>
<thead>
<tr>
<th>Instance</th>
<th>Runtime (s)</th>
<th>Objective Value (€)</th>
<th>Opt Gap (%)</th>
<th>Gap (%)</th>
<th>Variables</th>
<th>Constraints</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>142</td>
<td>331,221.91</td>
<td>1.32</td>
<td>0.00</td>
<td>492,324</td>
<td>973,653</td>
</tr>
<tr>
<td>2</td>
<td>61</td>
<td>351,508.19</td>
<td>1.25</td>
<td>0.00</td>
<td>492,648</td>
<td>974,301</td>
</tr>
<tr>
<td>3</td>
<td>73</td>
<td>371,832.44</td>
<td>1.45</td>
<td>0.00</td>
<td>493,476</td>
<td>975,957</td>
</tr>
</tbody>
</table>

Table 13: Results for the consist based formulation

Table 12 shows that none of the problem instances were solved to optimality within 2 hours. Contrary, the consist based formulation is still able to solve the problem instances to optimality within only 3 minutes of computation time. The optimality gap as reported in Table 13 is calculated compared with the best known lower bound. This lower bound can be determined by the gap as reported in Table 12. The optimality gap for the consist based formulation is comparable with the gaps reported for the smaller problem instances.
Although the locomotive based formulation was not able to solve any of the problem instances to optimality, it is especially interesting to see how fast the formulation is able to find a feasible solution, and after that how fast it converges to the optimal solution. Since the relax-and-fix heuristic requires that a feasible solution can be obtained in each iteration, we need to assure that the locomotive based formulation is able to find a feasible solution rather quickly. If finding an initial solution is the main difficulty, it could turn out that the relax-and-fix method cannot be used due to time limitations. Therefore, we will investigate the convergence of the locomotive based formulation, for which the second problem instance is used. Table 14 shows the development of the objective value after different values for the maximum computation time.

<table>
<thead>
<tr>
<th>Runtime (s)</th>
<th>Objective Value (€)</th>
<th>Opt Gap (%)</th>
<th>Gap (%)</th>
</tr>
</thead>
<tbody>
<tr>
<td>150</td>
<td>Not Feasible</td>
<td></td>
<td></td>
</tr>
<tr>
<td>210</td>
<td>350,511.48</td>
<td>0.97</td>
<td>1.23</td>
</tr>
<tr>
<td>300</td>
<td>349,952.20</td>
<td>0.81</td>
<td>1.07</td>
</tr>
<tr>
<td>600</td>
<td>348,676.49</td>
<td>0.44</td>
<td>0.45</td>
</tr>
<tr>
<td>7,200</td>
<td>347,989.25</td>
<td>0.24</td>
<td>0.24</td>
</tr>
</tbody>
</table>

Table 14: Convergence for the locomotive based formulation on the second problem instance. The reported optimality gap is calculated with the best known lower bound based on Table 12, while the gap represents the relative gap after the stated computation time.

Table 14 reports the objective value if the computation time is limited to the runtime given in the first column. The formulation provides a feasible solution within 210 seconds, which is also within 1.23% of the optimal solution. Hence, the initial feasible solution is already very close to the optimal solution. This property is useful when applying the relax-and-fix heuristic, because it is possible to find a feasible solution of good quality within limited running time. After 10 minutes the optimality gap has decreased to 0.45%, and after 2 hours to 0.24%. Clearly, the greatest difficulty lies in converging to the optimal solution, instead of finding an initial feasible solution.

Second, the relax-and-fix heuristic will be evaluated. In order to limit the computation time of the heuristic, each iteration has a maximum computation time of 10 minutes. Based on the results from Table 14, the impact on solution quality should be minimal. Table 15 depicts the results for the approach where all variables are fixed in each iteration, while Table 16 corresponds to the approach where only half of the variables are fixed.
<table>
<thead>
<tr>
<th>StepSize (min)</th>
<th>Subproblems (#)</th>
<th>Instance</th>
<th>Result</th>
<th>$R^1$ (s)</th>
<th>Time (s)</th>
<th>Objective Value (€)</th>
<th>Opt Gap (%)</th>
</tr>
</thead>
<tbody>
<tr>
<td>50</td>
<td>29</td>
<td>1</td>
<td>Best</td>
<td>171</td>
<td>588</td>
<td>328,559.06</td>
<td>0.51</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Average</td>
<td>161</td>
<td>546</td>
<td>329,317.72</td>
<td>0.74</td>
</tr>
<tr>
<td></td>
<td></td>
<td>2</td>
<td>Best</td>
<td>182</td>
<td>591</td>
<td>349,655.71</td>
<td>0.72</td>
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<tr>
<td></td>
<td></td>
<td></td>
<td>Average</td>
<td>135</td>
<td>549</td>
<td>349,984.45</td>
<td>0.81</td>
</tr>
<tr>
<td></td>
<td></td>
<td>3</td>
<td>Best</td>
<td>96</td>
<td>467</td>
<td>368,529.24</td>
<td>0.56</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Average</td>
<td>94</td>
<td>473</td>
<td>369,199.85</td>
<td>0.73</td>
</tr>
<tr>
<td>100</td>
<td>15</td>
<td>1</td>
<td>Best</td>
<td>160</td>
<td>406</td>
<td>328,278.89</td>
<td>0.42</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Average</td>
<td>172</td>
<td>434</td>
<td>328,526.28</td>
<td>0.50</td>
</tr>
<tr>
<td></td>
<td></td>
<td>2</td>
<td>Best</td>
<td>141</td>
<td>385</td>
<td>349,554.96</td>
<td>0.69</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Average</td>
<td>143</td>
<td>406</td>
<td>349,915.46</td>
<td>0.79</td>
</tr>
<tr>
<td></td>
<td></td>
<td>3</td>
<td>Best</td>
<td>161</td>
<td>529</td>
<td>368,177.33</td>
<td>0.45</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Average</td>
<td>150</td>
<td>425</td>
<td>368,484.87</td>
<td>0.53</td>
</tr>
<tr>
<td>150</td>
<td>10</td>
<td>1</td>
<td>Best</td>
<td>155</td>
<td>422</td>
<td>328,560.45</td>
<td>0.51</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Average</td>
<td>146</td>
<td>390</td>
<td>328,797.16</td>
<td>0.58</td>
</tr>
<tr>
<td></td>
<td></td>
<td>2</td>
<td>Best</td>
<td>600</td>
<td>964</td>
<td>349,246.24</td>
<td>0.60</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Average</td>
<td>587</td>
<td>937</td>
<td>349,391.03</td>
<td>0.64</td>
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<tr>
<td></td>
<td></td>
<td>3</td>
<td>Best</td>
<td>137</td>
<td>370</td>
<td>368,219.65</td>
<td>0.46</td>
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<tr>
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<td></td>
<td></td>
<td>Average</td>
<td>125</td>
<td>390</td>
<td>368,395.40</td>
<td>0.51</td>
</tr>
<tr>
<td>250</td>
<td>6</td>
<td>1</td>
<td>Best</td>
<td>312</td>
<td>483</td>
<td>327,894.69</td>
<td>0.30</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Average</td>
<td>276</td>
<td>471</td>
<td>328,301.39</td>
<td>0.43</td>
</tr>
<tr>
<td></td>
<td></td>
<td>2</td>
<td>Best</td>
<td>600</td>
<td>926</td>
<td>348,716.61</td>
<td>0.45</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Average</td>
<td>575</td>
<td>1,008</td>
<td>348,912.24</td>
<td>0.51</td>
</tr>
<tr>
<td></td>
<td></td>
<td>3</td>
<td>Best</td>
<td>124</td>
<td>512</td>
<td>368,177.66</td>
<td>0.45</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Average</td>
<td>134</td>
<td>445</td>
<td>368,639.63</td>
<td>0.58</td>
</tr>
</tbody>
</table>

Table 15: Results for the relax-and-fix heuristic where all variables are fixed in each iteration. $R^1$ denotes the computation time of the first subproblem. The average values are obtained by performing ten different runs.

Both approaches of the relax-and-fix heuristic show comparable results with those from the smaller problem instances. The approach where only part of the variables is fixed provides slightly better results, and the computation time is about twice as large. From both Table 15 and Table 16, it becomes clear that solving the first subproblem takes considerably more time than solving the other subproblems. In the first subproblem, an initial feasible solution should be obtained. In following iterations, part of the variables is already fixed, which decreases the solution space and will lead to a decrease in computation time.

The computation time for each problem instance is more volatile compared to the smaller dataset. For example, with a time step of 150 minutes, the first problem instance is solved in 390 seconds while the second problem instance takes almost 1,000 seconds. There are some instances for which solving the MIP takes more time, and the differences in computation time will increase once the problem instances...
<table>
<thead>
<tr>
<th>StepSize (min)</th>
<th>Subproblems (#)</th>
<th>Instance</th>
<th>Result</th>
<th>$R^1$ (s)</th>
<th>Time (s)</th>
<th>Objective Value (€)</th>
<th>Opt Gap (%)</th>
</tr>
</thead>
<tbody>
<tr>
<td>25</td>
<td>58</td>
<td>1</td>
<td>Best</td>
<td>156</td>
<td>886</td>
<td>328,364.66</td>
<td>0.45</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Average</td>
<td>169</td>
<td>930</td>
<td>328,997.51</td>
<td>0.64</td>
</tr>
<tr>
<td></td>
<td></td>
<td>2</td>
<td>Best</td>
<td>166</td>
<td>950</td>
<td>349,065.17</td>
<td>0.55</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Average</td>
<td>138</td>
<td>945</td>
<td>349,416.96</td>
<td>0.65</td>
</tr>
<tr>
<td></td>
<td></td>
<td>3</td>
<td>Best</td>
<td>123</td>
<td>876</td>
<td>368,387.24</td>
<td>0.51</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Average</td>
<td>102</td>
<td>871</td>
<td>368,729.58</td>
<td>0.60</td>
</tr>
<tr>
<td>50</td>
<td>29</td>
<td>1</td>
<td>Best</td>
<td>192</td>
<td>769</td>
<td>328,290.50</td>
<td>0.42</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Average</td>
<td>162</td>
<td>759</td>
<td>328,607.45</td>
<td>0.52</td>
</tr>
<tr>
<td></td>
<td></td>
<td>2</td>
<td>Best</td>
<td>138</td>
<td>693</td>
<td>348,980.10</td>
<td>0.53</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Average</td>
<td>172</td>
<td>867</td>
<td>349,605.42</td>
<td>0.71</td>
</tr>
<tr>
<td></td>
<td></td>
<td>3</td>
<td>Best</td>
<td>118</td>
<td>566</td>
<td>368,050.44</td>
<td>0.42</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Average</td>
<td>138</td>
<td>607</td>
<td>368,350.57</td>
<td>0.50</td>
</tr>
<tr>
<td>75</td>
<td>20</td>
<td>1</td>
<td>Best</td>
<td>110</td>
<td>458</td>
<td>328,169.56</td>
<td>0.39</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Average</td>
<td>136</td>
<td>558</td>
<td>328,438.68</td>
<td>0.47</td>
</tr>
<tr>
<td></td>
<td></td>
<td>2</td>
<td>Best</td>
<td>600</td>
<td>1,489</td>
<td>349,142.77</td>
<td>0.57</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Average</td>
<td>593</td>
<td>1,433</td>
<td>349,491.96</td>
<td>0.67</td>
</tr>
<tr>
<td></td>
<td></td>
<td>3</td>
<td>Best</td>
<td>110</td>
<td>616</td>
<td>368,000.19</td>
<td>0.40</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Average</td>
<td>131</td>
<td>633</td>
<td>368,221.12</td>
<td>0.46</td>
</tr>
<tr>
<td>125</td>
<td>12</td>
<td>1</td>
<td>Best</td>
<td>263</td>
<td>582</td>
<td>327,767.45</td>
<td>0.26</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Average</td>
<td>265</td>
<td>619</td>
<td>327,908.27</td>
<td>0.31</td>
</tr>
<tr>
<td></td>
<td></td>
<td>2</td>
<td>Best</td>
<td>600</td>
<td>1,233</td>
<td>348,510.35</td>
<td>0.39</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Average</td>
<td>572</td>
<td>1,332</td>
<td>348,749.12</td>
<td>0.46</td>
</tr>
<tr>
<td></td>
<td></td>
<td>3</td>
<td>Best</td>
<td>115</td>
<td>704</td>
<td>367,798.17</td>
<td>0.35</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td>Average</td>
<td>140</td>
<td>1,065</td>
<td>368,021.38</td>
<td>0.41</td>
</tr>
</tbody>
</table>

**Table 16:** Results for the relax-and-fix heuristic where only half of the variables are fixed in each iteration. $R^1$ denotes the computation time of the first subproblem. The average values are obtained by performing ten different runs.

become larger. Although the computation time becomes much larger, and in many cases solving the first subproblem took up to the maximum time of 10 minutes, the optimality gap hardly changes. Hence, for some problem instances the convergence to the optimal solution takes more time, but restricting the computation time in one iteration has little influence on the solution.

The optimality gaps are in many cases larger compared to the smaller problem instances. This is mainly due to the definition of the optimality gap. For the smaller problem instances, the optimal solution is known, while the optimal solution is unknown in case of the medium size problem instances. Hence, the optimality gap is determined by using a lower bound instead of the optimal solution. Nevertheless, the optimality gaps are still very small overall. In some cases, the relax-and-fix heuristic is able to outperform both formulations if the same computation time is allowed. For example, Table 16 shows that the first problem instance has a best solution with
an optimality gap of 0.26%, which is smaller than the optimality gap of 0.27% as reported in Table 12.

Although the approach where all variables are fixed seems to provide better results, mainly because it is faster and the solution quality is comparable, we will still use both approaches on the real-size dataset. With the approach where all variables are fixed in each iteration, infeasibilities occurred quite often, especially at one of the last subproblems. Because the size of the subproblems is still quite small, the influence of infeasibilities is limited. However, the consequences for the real-size dataset could be more severe and therefore considering both approaches can be justified.

Finally, we will discuss the results for the greedy and local search heuristics. Just as with the small problem instances, the results are reported separately for both heuristics, and the same two approaches for sequencing the activities are considered. Table 17 shows the results for the greedy and local search heuristics, for which the average and best solutions over ten runs are reported.

Table 17: Results for the greedy heuristic and local search heuristic. Method A corresponds with the sequence based on the number of possible tractions, the number of possible locomotives which are able to fulfill the activity and after that a random sequence for those activities which have the same factor. Method B corresponds to the sequence based on the number of possible tractions, and based on the starting time afterwards.
the greedy heuristic and the local search heuristic is faster than the other methods. In this case, the computation time is also lower compared to the consist based formulation. It is to be expected that the difference in computation time will become larger once the problem instances are getting larger, such that the greedy heuristic is the fastest heuristic on one hand, but resulting in the largest optimality gaps on the other hand.

7.4 Results for the real-life dataset

In this section, the results for the real-life dataset are provided. As explained in the previous sections, not all different variants of the heuristics will be investigated. For both formulations, all different approaches for generating light traveling arcs (see Section 6.1.1) are investigated. For the greedy heuristic, only the approach where the order of assignment is based on the number of possible tractions, followed by the starting time is evaluated. The other proposed approach turned out to provide worse results for all problem instances. Because the volatility in objective values turned out to be rather large, the results are reported after performing ten different runs. Finally, for the relax-and-fix heuristic both approaches will be investigated, mainly to investigate the effect of infeasibilities occurring in either of the approaches.

Considering the small relative differences between various runs for the same setting of the StepSize parameter, we will only use one run for each of the values of the StepSize parameter.

Due to the large size of the dataset, and because of the enormous amount of light traveling arcs, it turned out that the available 8 GB of memory was insufficient. The results as reported are obtained by solving the problems on an online server, which provided sufficient memory. In the worst case, when generating all light traveling arcs and solving the consist based formulation, up to 70 GB of memory was required.

First, we start by evaluating the performance of both MIP formulations. For both formulations, the computation time is limited to 10 hours. In Table 18 the results for the locomotive based formulation are shown for each of the approaches to generate the light traveling arcs. Table 19 reports the results for the consist based formulation.

From Table 18, we can conclude that the locomotive based formulation is not able to solve any of the approaches to optimality within 10 hours of computation time. Further, the number of variables is very large, exceeding ten million variables in case all light traveling arcs were generated. The performance of the different approaches for generating light traveling arcs are widespread. The first approach when arcs are
<table>
<thead>
<tr>
<th>Method</th>
<th>Runtime (s)</th>
<th>Objective Value (€)</th>
<th>Opt Gap (%)</th>
<th>Gap (%)</th>
<th>Variables</th>
<th>Constraints</th>
</tr>
</thead>
<tbody>
<tr>
<td>All Arcs</td>
<td>36,000</td>
<td>5,091,774.98</td>
<td>0.39</td>
<td>0.39</td>
<td>10,512,985</td>
<td>18,436,629</td>
</tr>
<tr>
<td>Approach A</td>
<td></td>
<td>Not Feasible</td>
<td></td>
<td></td>
<td>1,445,710</td>
<td>2,538,159</td>
</tr>
<tr>
<td>Approach B</td>
<td>36,000</td>
<td>5,422,303.25</td>
<td>6.91</td>
<td>0.45</td>
<td>877,800</td>
<td>1,541,599</td>
</tr>
<tr>
<td>Approach C</td>
<td>36,000</td>
<td>5,134,845.88</td>
<td>1.24</td>
<td>0.32</td>
<td>2,009,075</td>
<td>3,527,754</td>
</tr>
</tbody>
</table>

Table 18: Results for the locomotive based formulation. Approach A denotes the case where only light traveling arcs are added based on the in and outflow of locomotives in each location. Approach B only adds arcs between those locations which are connected by an activity. Finally, Approach C combines the arcs of both approaches A and B.

<table>
<thead>
<tr>
<th>Method</th>
<th>Runtime (s)</th>
<th>Objective Value (€)</th>
<th>Opt Gap (%)</th>
<th>Gap (%)</th>
<th>Variables</th>
<th>Constraints</th>
</tr>
</thead>
<tbody>
<tr>
<td>All Arcs</td>
<td>17,237</td>
<td>5,141,540.74</td>
<td>1.41</td>
<td>0.00</td>
<td>19,046,844</td>
<td>38,001,689</td>
</tr>
<tr>
<td>Approach A</td>
<td></td>
<td>Not Feasible</td>
<td></td>
<td></td>
<td>2,651,976</td>
<td>5,211,953</td>
</tr>
<tr>
<td>Approach B</td>
<td>36,000</td>
<td>5,533,956.26</td>
<td>9.11</td>
<td>0.02</td>
<td>1,623,216</td>
<td>3,154,433</td>
</tr>
<tr>
<td>Approach C</td>
<td>35,603</td>
<td>5,203,757.13</td>
<td>2.60</td>
<td>0.00</td>
<td>3,674,928</td>
<td>7,257,857</td>
</tr>
</tbody>
</table>

Table 19: Results for the consist based formulation. Approach A denotes the case where only light traveling arcs are added based on the in and outflow of locomotives turned out to be infeasible. Apparently, there are some essential variables omitted which are required to obtain a feasible solution. The second approach, which adds only arcs between locations which are connected by activities, succeeds in finding a feasible solution. Since the second method is able to find a feasible solution, combining both approaches should result in a feasible solution as well. This third approach has still a limited number of variables, while the optimality gap is only 1.24% compared to an optimality gap of 6.91% with the second approach. The third approach may be useful when applying the relax-and-fix heuristic, because of the smaller number of variables, while the optimality gap is rather small.

Table 19 shows that the consist based formulation is able to solve the problem to optimality for the approaches with all light traveling arcs and the third approach, which combines the first and second approach. The gap between the solution obtained by the consist based formulation compared to the solution with the locomotive based formulation is comparable with the medium size problem instances, usually around 1.5%. The second approach does not yield an optimal solution within 10 hours, which is remarkable since the problem size is smallest when applying the second approach.
However, as the large gap already indicates, there are relatively few light traveling arcs which makes finding an initial feasible solution harder. Therefore, the consist based formulation is not able to find an optimal solution within 10 hours of computation time.

We notice that the number of variables and constraints is extremely large with the consist based formulation, which is a drawback of this method. Especially when all light traveling arcs are considered, the number of variables is close to 20 million and there are 38 million constraints. Hence, solving this problem requires more memory than which may be available in many cases. Additionally, even initializing all variables and creating all constraints takes up to 30 minutes already. On the other hand, the formulation is able to solve the problem quicker, and even able to reach optimality in many cases.

Although the results of the formulations are still quite well, the large computation times are a serious drawback. Especially in real-life situations, there are often cases when a schedule needs to be obtained quickly. Therefore, investigating the quality of the heuristics is also essential. First, the results for the relax-and-fix heuristic will be reported. To limit the computation time of this heuristic, each iteration is stopped when either the relative difference is smaller than 0.5% or after one hour of computation time. When all light traveling arcs are included, this limitation of computation time did not result in any feasible solutions. Even when the maximum time for an iteration was increased to 2 hours, still no feasible solution could be obtained. Therefore, the results will be based on the third approach, which combines the arcs based on locations and based on flow of locomotives. Table 20 depicts the results for the approach where all variables are fixed in each iteration, while Table 21 reports the results when only part of the variables are fixed in each iteration.

<table>
<thead>
<tr>
<th>Step Size (min)</th>
<th>Subproblems (#)</th>
<th>$R_1^1$ (s)</th>
<th>Time (s)</th>
<th>Objective Value (€)</th>
<th>Gap (%)</th>
<th>Opt Gap (%)</th>
</tr>
</thead>
<tbody>
<tr>
<td>336</td>
<td>30</td>
<td>546</td>
<td>16,245</td>
<td>5,180,427.14</td>
<td>1.21</td>
<td>2.14</td>
</tr>
<tr>
<td>504</td>
<td>20</td>
<td>840</td>
<td>18,307</td>
<td>5,152,782.05</td>
<td>0.67</td>
<td>1.59</td>
</tr>
<tr>
<td>672</td>
<td>15</td>
<td></td>
<td></td>
<td>Not Feasible</td>
<td></td>
<td></td>
</tr>
<tr>
<td>1,008</td>
<td>10</td>
<td></td>
<td></td>
<td>Not Feasible</td>
<td></td>
<td></td>
</tr>
<tr>
<td>2,016</td>
<td>5</td>
<td></td>
<td></td>
<td>Not Feasible</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Table 20: Results for the relax-and-fix heuristic where all variables are fixed in each iteration. $R_1^1$ denotes the computation time of the first subproblem.
<table>
<thead>
<tr>
<th>StepSize (min)</th>
<th>Subproblems (#)</th>
<th>$R^1$ (s)</th>
<th>Time (s)</th>
<th>Objective Value (€)</th>
<th>Gap (%)</th>
<th>Opt Gap (%)</th>
</tr>
</thead>
<tbody>
<tr>
<td>168</td>
<td>60</td>
<td>746</td>
<td>32,412</td>
<td>5,172,529.36</td>
<td>1.06</td>
<td>1.98</td>
</tr>
<tr>
<td>252</td>
<td>40</td>
<td>834</td>
<td>17,443</td>
<td>5,169,159.33</td>
<td>0.99</td>
<td>1.92</td>
</tr>
<tr>
<td>336</td>
<td>30</td>
<td>855</td>
<td>13,599</td>
<td>5,150,220.83</td>
<td>0.62</td>
<td>1.54</td>
</tr>
<tr>
<td>504</td>
<td>20</td>
<td>1,201</td>
<td>11,738</td>
<td>5,148,960.53</td>
<td>0.60</td>
<td>1.52</td>
</tr>
<tr>
<td>1,008</td>
<td>10</td>
<td>2,000</td>
<td>8,012</td>
<td>5,146,863.92</td>
<td>0.55</td>
<td>1.48</td>
</tr>
</tbody>
</table>

Table 21: Results for the relax-and-fix heuristic where only part of the variables are fixed in each iteration. $R^1$ denotes the computation time of the first subproblem.

Table 20 shows that the relax-and-fix heuristic is only able to obtain feasible solutions when the size of the subproblems is smaller. Infeasibility for the cases where the size of these subproblems is larger is caused by infeasibilities at the end of the heuristic. In each of these cases, a sequence of infeasibilities resulted in solving almost the entire problem at once, which could not be done within 1 hour of computation time. Moreover, it is also not desired to solve such large subproblems, simply because there is no advantage in using the heuristic in the first place and one could just solve the complete locomotive based formulation instead.

The two cases with smaller subproblems result in feasible solutions which are close to the optimal solution. The gap denotes the difference with the objective value with the same set of light traveling arcs, while the optimality gap denotes the difference with the best known lower bound. The gaps are 1.21% and 0.67%, which is larger than for the smaller problem instances. The increase in gap is due to two factors. First, the locomotive based formulation could not reach optimality, and the gap of 0.32% is larger than for the medium and smaller problem instances. Second, the stopping criteria influence the final solution. Since each iteration is stopped when the solution is within 0.5% of the optimal solution, the overall gap increases.

As infeasibilities turn out to have large impact on solutions for the relax-and-fix heuristic on a larger dataset, it is interesting to see if the performance improves once only part of the variables are fixed. This case is depicted in Table 21. We notice that this approach provides feasible solutions for all different parameter settings of StepSize. Further, we observe an interesting pattern: when the size of the subproblems increases, the time of the first subproblem increases, while the total computation time decreases quite rapidly. This is due to a decrease in the number of subproblems which needs to be solved. Though, the decrease in total time is larger than for the small and medium size problem instances. The main explanation for this difference lies in the size of the problem. In each iteration of the heuristic, all variables and
Constraints have to be initialized. For the smaller instances this initialization time is negligible, but this initialization time becomes more significant for the larger instances. Hence, the advantage of having small subproblems which could be solved quickly is annihilated by the initialization time in each iteration.

Looking at the objective values tells that the optimality gaps decrease when the size of the subproblems increases. This pattern could also be observed on the smaller problem instances. The optimality gap is around 1.5% if the subproblems get sufficiently large. The obtained solution is comparable with the solution of the consist based formulation when all light traveling arcs are considered, but the computation time can be halved by using the relax-and-fix heuristic.

Finally, the results for the greedy heuristic and local search heuristic will be provided. As said before, the results are based on ten different runs. Also, only the approach where the activities are assigned based on starting time is used. Table 22 summarizes the results for the real-size dataset.

<table>
<thead>
<tr>
<th>Result</th>
<th>Greedy heuristic</th>
<th>Local Search</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Time(s)</td>
<td>Objective(€)</td>
</tr>
<tr>
<td>Best</td>
<td>1,856</td>
<td>6,063,725.69</td>
</tr>
<tr>
<td>Average</td>
<td>2,176</td>
<td>6,102,139.87</td>
</tr>
</tbody>
</table>

Table 22: Results for the greedy heuristic and local search heuristic. The reported averages are based on ten different runs.

From Table 22, we observe that the optimality gap with the greedy heuristic is quite large, also in comparison with the medium and smaller problem instances. The increase of optimality gap is caused by several factors. Firstly, the increase in number of locations and the specific schedule require many light traveling arcs or deadheading activities. Secondly, due to the possible tractions of the activities, there are some locomotive types for which each locomotive has to fulfill many activities. In combination with the first statement, the use of light traveling arcs can become inefficient. The greedy heuristic is still able to assign all activities within 40 minutes, which is considerably faster than all other methods.

The local search heuristic leads to large improvements, on average lowering the optimality gap with 5.5%. The achieved improvement with the local search heuristic is on average larger than with the medium and small problem instances, although this is probably due to weaker initial solutions which allow for larger improvements. The combination of the greedy heuristic and three iterations of the local search heuristic
takes around 2.5 hours, which is still considerably long if one wants to obtain a reasonable schedule quickly. One clear opportunity lies in reducing the number of iterations of the local search heuristic. Figure 2 shows the average optimality gap after each iteration of the local search heuristic.

![Figure 2: The development of the optimality gap after a number of iterations of the local search heuristic. The optimality gap is the average optimality gap determined over ten different runs of the greedy and local search heuristic.](image)

Figure 2 shows that the largest improvement of the optimality gap has been achieved in the first iteration of the local search heuristic. In this iteration, the optimality gap has already decreased by 4.0%. The second and third iteration only account for 1.5% decrease in optimality gap. Hence, if the main goal lies in finding a quick solution, performing only one iteration of the local search iteration would be the most preferred option. In this case, a solution can be obtained within 80 minutes, which has an optimality gap just over 16%.

We will end this section with some concluding remarks about the different methods. Both formulations provide solutions with the lowest optimality gaps. However, the computation time for these methods is large, and both methods require a large available memory. The relax-and-fix heuristic works well, especially if part of the variables are fixed in each iteration. The optimality gap is also small, smaller than 2% even in the worst case. However, this heuristic was not able to find solutions for the case where all light traveling arcs were considered. The computation time is also smaller than for both formulations, but larger than for the greedy heuristic and local
search heuristic. This final method is the fastest, but also results in a solution with the largest optimality gap. This method is especially useful if one wants to obtain a solution quickly. In general, a trade-off between solution quality and computation time needs to be made. It seems that the relax-and-fix heuristic provides the best results, because if the size of the subproblems is appropriately chosen, the computation time remains limited while the optimality gap remains small.

### 7.5 Varying the turntime

In this section the objective value is compared when different minimum turntimes are used. Previously, the time between two consecutive operations performed by a locomotive had to be at least as large as the minimum turntime at that location. However, in real-life it is often desired that the time between two consecutive operations is much larger than this minimum time. Increasing the turntime is especially important when delays are taken into account. Clearly, if there is an activity for which there is a delay of 30 minutes and the time between two activities is only 20 minutes, then there will be a delay on the next activity as well. Hence, by increasing the turntimes the schedule will be more robust against delays. Table 23 evaluates the performance of all small and medium sized problem instances when the minimum turntime is increased to 15, 30, 45 or 60 minutes, respectively. The results are evaluated on the consist based formulation, which is able to solve the problem instances quickly.

<table>
<thead>
<tr>
<th>Minimum turntime</th>
<th>Instance</th>
<th>Objective (€)</th>
<th>Gap (%)</th>
<th>Objective (€)</th>
<th>Gap (%)</th>
</tr>
</thead>
<tbody>
<tr>
<td>15</td>
<td>1</td>
<td>157,440.61</td>
<td>0.06</td>
<td>331,343.69</td>
<td>0.04</td>
</tr>
<tr>
<td></td>
<td>2</td>
<td>208,391.96</td>
<td>0.12</td>
<td>352,062.79</td>
<td>0.16</td>
</tr>
<tr>
<td></td>
<td>3</td>
<td>138,018.37</td>
<td>0.002</td>
<td>371,945.14</td>
<td>0.03</td>
</tr>
<tr>
<td>30</td>
<td>1</td>
<td>157,851.54</td>
<td>0.32</td>
<td>332,603.11</td>
<td>0.42</td>
</tr>
<tr>
<td></td>
<td>2</td>
<td>209,812.54</td>
<td>0.80</td>
<td>353,357.64</td>
<td>0.53</td>
</tr>
<tr>
<td></td>
<td>3</td>
<td>138,576.90</td>
<td>0.41</td>
<td>373,291.61</td>
<td>0.39</td>
</tr>
<tr>
<td>45</td>
<td>1</td>
<td>158,193.06</td>
<td>0.54</td>
<td>334,321.60</td>
<td>0.94</td>
</tr>
<tr>
<td></td>
<td>2</td>
<td>211,037.41</td>
<td>1.39</td>
<td>354,912.71</td>
<td>0.97</td>
</tr>
<tr>
<td></td>
<td>3</td>
<td>139,057.52</td>
<td>0.76</td>
<td>374,187.83</td>
<td>0.63</td>
</tr>
<tr>
<td>60</td>
<td>1</td>
<td>158,980.83</td>
<td>1.04</td>
<td>335,316.96</td>
<td>1.24</td>
</tr>
<tr>
<td></td>
<td>2</td>
<td>211,752.53</td>
<td>1.73</td>
<td>356,072.06</td>
<td>1.30</td>
</tr>
<tr>
<td></td>
<td>3</td>
<td>139,721.68</td>
<td>1.24</td>
<td>376,808.30</td>
<td>1.34</td>
</tr>
</tbody>
</table>

*Table 23: Performance of the different problem instances on the consist based formulation when the minimum turntime is varied*
Table 23 shows the gap for different values of the minimum turntime. The gap denotes the difference between the optimal solution as obtained with the consist based formulation (see Table 8 and Table 13) and the solution obtained with the adjusted minimum turntimes. An important observation is the low increase in optimality value when the minimum turntime is increased. This means that the current schedule is such that there are few operations which are scheduled close after each other. An explanation might rely on the construction of the light traveling arcs. Since the light traveling arcs originate at the latest possible time at each location, there are many light traveling arcs which can be used even when the minimum turntime is increased.

The effect on changing the minimum turntime for the real-size dataset is likely to be comparable with the effect as observed on the smaller datasets. Possibly, the gap increases slightly, because we already noticed that the schedule tends to be denser for some of the locomotive types. By increasing the minimum turntimes, some of the routes are likely to become infeasible. Since there are few other opportunities, there could appear some cases for which there are inefficient connections which have to be made to obtain a feasible solution.
8 Conclusion

In this thesis, a large real-life problem instance of the Locomotive Assignment Problem (LAP) has been solved. In the past decade, the use of optimization models in the field of rail transport has increased immensely. The LAP is one of the most important problems in railway scheduling. The dataset which is considered for this study is large compared to data instances in other papers, and especially the need of light traveling and deadheading opportunities increases the difficulty of the problem.

To solve this problem, we proposed two different multi-commodity flow formulations and two different heuristics. The commodities in the formulations correspond either to specific locomotive types or consists. For both formulations, a large time-space network is used. Because there is an enormous amount of variables and constraints in both formulations, the use of heuristic approaches could be justified. The large size of the network is mainly due to the light traveling arcs, and therefore several heuristic approaches for creating light traveling arcs are provided.

The first heuristic is a relax-and-fix heuristic. A relax-and-fix heuristic solves the multi-commodity formulation iteratively, where in each iteration part of the variables is forced to be integer, while many variables are relaxed. Two different approaches for fixing the variables in each iteration were discussed. In the first approach, all variables which were forced to be integer in the previous iteration are fixed. The second approach fixes only half of these variables. The first approach might result in infeasible subproblems at some moment of the heuristic, which could be solved by fixing a smaller part of the variables. Although the second approach requires twice as many iterations, the number of infeasibilities decreases because the subproblems become less restricted.

The second heuristic is a greedy heuristic, which is extended with a 1-opt local search heuristic. The greedy heuristic starts with finding an efficient order for assigning the activities. Afterwards, the activities are assigned such that the costs are minimized after assigning each of the activities. Once all activities are assigned, it is highly unlikely that the optimal solution has been reached. To improve the solution, the solution following from the greedy heuristic is used as initial solution of the local search heuristic. The local search heuristic aims to improve the solution, by making small local changes and accepting a neighbouring solution if it results in a decrease of the total costs.

Next to the real-size dataset, some smaller problem instances were created to investigate and compare different approaches of the heuristics. For the smallest dataset,
containing only 250 activities divided among 10 locations, the locomotive based formulation is able to reach the optimal solution within 5 minutes. All other approaches are quicker, but do not manage to obtain the optimal solution. The consist based formulation and combination of the greedy heuristic with the local search heuristic are fastest, but result in an optimality gap of 1.5% and 10%, respectively. The relax-and-fix heuristic is faster than the locomotive based formulation, but faces optimality gaps between 0.1% and 1.1%, dependent on the size of the subproblems. Therefore the use of the locomotive based formulation is recommended on smaller problem instances.

The medium sized problem instances contain 500 activities, divided among 25 locations. It turned out that the locomotive based formulation was not able to solve any of the problem instances within 3 hours. Although the obtained solutions after 3 hours of computation time are better than the objective values of the other methods, faster alternatives may be preferred in this case. The consist based formulation solves the instances within 2 minutes, and the resulting optimality gaps are around 1.3%. The relax-and-fix heuristic takes longer, usually around 10 minutes, but the optimality gaps are lower, in many cases around 0.5%. The greedy heuristic is the fastest method, but has optimality gaps between 10% and 12%. For the medium sized problem instances, both the consist based formulation as well as the relax-and-fix method are the recommended solution approaches.

The real-size dataset, containing almost 4,200 activities, turned out to be fairly challenging, especially because the available memory on the laptop was insufficient. Both formulations were limited to 10 hours of computation time. Also, different approaches for generating light traveling arcs were considered. The locomotive based formulation could not solve any of the approaches to optimality, leaving gaps around 0.4%. The consist based formulation was usually able to solve the problem to optimality, but took over 5 hours in any case. The gaps between both formulations were comparable with the gaps as observed with the smaller problem instances. The relax-and-fix heuristic showed different results based on which approach with respect to fixing variables was applied. In case all variables were fixed, infeasibilities in some iterations of the heuristic caused problems. However, the approach where only half of the variables are fixed performed very well. With some larger subproblems, a solution within 1.5% of optimality could be obtained within 2.5 hours.

The combination of the greedy heuristic and local search heuristic could obtain a solution within 80 minutes of computation time. However, the solutions face opti-
mality gaps close to 15%, which is substantially large compared to the relax-and-fix heuristic. In general, the relax-and-fix heuristic where only part of the variables are fixed is recommended. However, we need to mention that if the size of the problem would increase, the greedy heuristic would still be able to find a solution in limited time. This is questionable for all other solution approaches. Also, from a practical point of view, if a solution has to be found quickly, the greedy heuristic is able to provide a feasible solution within 40 minutes of computation time.
9 Further Research

In different stages of this research, some further research would be required. First, some ideas for further research for both heuristics are provided. After that, some more general ideas for further research are discussed.

With the real-size dataset, the light traveling opportunities turned out to be a point of interest. Generating all possible light traveling arcs results in a very large network, which causes memory issues and resulted in problems when solving the formulations. Therefore, we proposed different heuristics to generate a smaller number of possible light traveling arcs. Although the results were satisfactory, there is some room for improvement in generating these arcs. Generating light traveling arcs should become more dependent on the characteristics of the dataset. For example, with one of the proposed methods, it turned out that the problem became infeasible. This infeasibility is the result of leaving out some important light traveling arcs which are required to provide feasible solutions. Hence, more detailed research on the dataset could show which light traveling arcs are of vital importance for generating feasible solutions.

The relax-and-fix heuristic turned out to perform well on the large dataset, especially in case only half of the variables were fixed in each iteration. It is interesting to investigate different proportions of variables which are fixed. For example, fixing $\frac{3}{4}$ of the variables in each iteration might be sufficient to avoid infeasibilities, while less iterations are required compared to the case where half of the variables were fixed. Further, we noticed that the computation time for solving the first subproblem is larger than for the following subproblems. Therefore, it might be beneficial to solve a smaller first subproblem, and increase the step size in following problems.

The idea of dividing the problem into smaller subproblems which are solved iteratively seems to be rather efficient. With the relax-and-fix heuristic, the division of the subsets is based on the starting time of an arc. It might be interesting to investigate different decomposition criteria. One intuitive criterion would rely on the possible tractions of each of the activities, such that the division is based on different types of locomotives. In this case, it is clear how the activity arcs should be divided among the different subsets. However, dividing the other arcs might be harder, as these arcs are not specifically related to the locomotive type.

The greedy heuristic in combination with the local search heuristic is the fastest heuristic of all approaches, however the solution quality turned out to be rather poor. One shortcoming of the method lies in the circularity restriction. With the greedy
heuristic, we forced that each loc line was circular, hence each locomotive could perform the same loc line every week. This is a more restrictive assumption than the assumption that the entire schedule should be circular. One possible approach may execute the greedy heuristic as it is proposed right now, and updates the schedule afterwards by applying a heuristic approach to find which arcs can be removed and result in the largest improvement in total costs. This heuristic considers pairs of loc lines of the same locomotive type. Then, we can add arcs between the ending location of one loc line to the starting location of the other loc line, and remove the currently existing arcs. Then, the difference in costs between both routes should be determined and the combinations with the largest savings should be implemented. Note that once this approach is implemented it will be harder to apply the local search heuristic, because we should also take into account that the entire solution should remain circular, while each of the separate loc lines are not forced to be circular.

Next to the heuristic related improvements, we will also indicate some more general ideas for further research. First of all, the proposed methods provide a static solution of the problem, since for example maintenance, breakages of locomotives and delays are not taken into account. Clearly, once stochastic factors are considered, it becomes much harder to solve the problem within reasonable time.

Another crucial element in the LAP is the light traveling arcs. With respect to the light traveling arcs in the current solutions, we had to make some assumptions which require further investigation. When generating the light traveling arcs, we assumed that an arc could originate at every moment during the week. However, this may be infeasible in real-life applications, simply because there are certain numbers of crew members required to fulfill these activities. One can imagine that it is not desired to have many light traveling arcs taking place during night time. Also, there might be some locations which do not allow any light traveling activities. We also had to make assumptions about the duration of the light traveling arcs. Hence, additional information about these light traveling arcs is necessary if one wants to obtain a solution which is desirable in real-life applications.

Finally, we notice that the current allocation of activities results in a schedule which is rather unbalanced; i.e. there are some locomotives for which the schedule is very dense, while there are other locomotives of the same locomotive type which only contain few activities. Clearly, the unbalanced solution is the result of the cost structure, as the objective does not take the allocation of activities over the different locomotives into account. In reality, unbalanced schedules may be undesired,
especially with respect to breakages and possible delays. Suppose there is a locomotive with a very dense schedule which breaks down while performing an activity. This breakage also affects other activities, since this locomotive has many other activities which it needs to fulfill. One could solve this issue by adding another factor to the objective value, for example to limit the total time a locomotive is allowed to be active, or to penalize short turntimes between two activities.
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