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(VRP)  
VRP ( )  
(SA)

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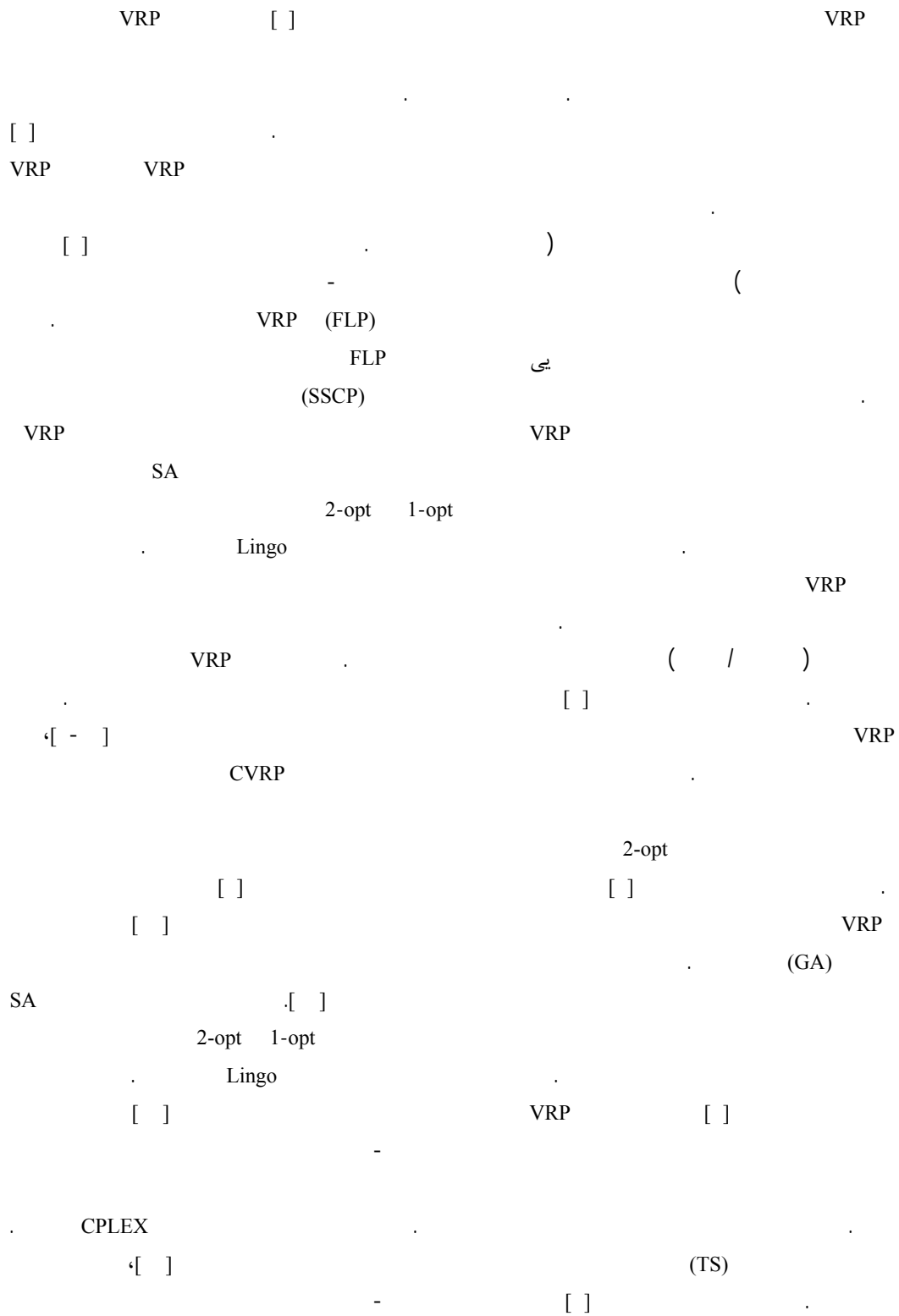
- (VRP) "  
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VRP "  
(CVRP)

[ ]  
CVRP  
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VRP



2-opt 1-opt SA SA Lingo 8 SA VRP ( )

VRP  
 $G(V, A)$   
 $V = \{1, 2, \dots, i, \dots, N\}$   
 $A = \{(i, j) : i, j \in V, i \neq j\}$   
 . [ ]

2-opt		VRP
GA		VRP
TS		VRP
		VRP
		VRP
		VRP
SA Lingo 2-opt 1-opt	-	VRP ( )
SA Lingo 2-opt 1-opt		CVRP ( )
SA Lingo 2-opt 1-opt		CVRP ( )
SA Lingo 2-opt 1-opt		CVRP ( )
CPLEX	( )	
TS	( )	

$G(V, A)$  :N  
 :MD VRP  
 :NV [ ] NP-Hard VRP  
 :DV  
 .i :d<sub>i</sub>

	( )	$i$	$t_i$
	" ( )	$(i, j)$	$t_{ij}$
	"		$T$
	" ( )	$(i, j)$	$C_{ij}$
		$l$	$p_{ij}$
	VRP	$(i, j)$	$q_{ij}$
		$V$	$S$
$N$		$S$	$r(S)$
$N$			-
		$(i, j)$	$X_{ij}^v$

VRP

$$Z_1 = \text{Min} \sum_{i=1}^N \sum_{j=1}^N \sum_{v=1}^{NV} C_{ij} X_{ij}^v \quad ( )$$

and

$$Z_2 = \text{Max} \sum_{v=1}^{NV} \left( \prod_{i=1}^N \prod_{j=1}^N P_{ij} X_{ij}^v \right) \quad ( )$$

s.t:

$$\sum_{i=1}^N \sum_{v=1}^{NV} X_{ij}^v = 1, \quad j \notin MD \quad ( )$$

$$\sum_{i=1}^N X_{ip}^v - \sum_{j=1}^N X_{pj}^v = 0, \quad v = 1, \dots, NV, \quad p \notin MD \quad ( )$$

$$\sum_{i \in MD} \sum_{j \in MD} X_{ij}^v \leq 1, \quad v = 1, \dots, NV \quad ( )$$

$$\sum_{i \in MD} d_i \left( \sum_{j=1}^N X_{ji}^v \right) \leq DV, \quad v = 1, \dots, NV \quad ( )$$

$$\sum_{i \in MD} t_i \sum_{j=1}^N X_{ij}^v + \sum_{i=1}^N \sum_{j=1}^N t_{ij} X_{ij}^v \leq T, \quad v = 1, \dots, NV \quad ( )$$

$$\sum_{v=1}^V \sum_{i \in S} \sum_{j \in S} X_{ij}^v \leq |S| - r(S), \quad \forall S \subseteq A - \{1\}, S \neq \emptyset \quad ( )$$

$$X_{ij}^v \in \{0, 1\}, \quad \forall i, j, v \quad ( )$$

$$Z_2 = f(x) \quad ( )$$

$$Z_2' = \text{Max} \sum_{v=1}^{NV} \left( \prod_{i=1}^N \prod_{j=1}^N (P_{ij} X_{ij}^v + 1 - X_{ij}^v) \right) \quad ( )$$

$$Z_2' = \sum_{v=1}^{NV} \sum_{i=1}^N \sum_{j=1}^N X_{ij}^v \quad ( )$$

$$P_{ij} X_{ij}^v + 1 - X_{ij}^v = \begin{cases} 1 & , X_{ij}^v = 0 \\ P_{ij} & , X_{ij}^v = 1 \end{cases} \quad ( )$$

$$\lambda Z_1^{norm} + (1-\lambda)Z_2^{norm}, 0 \leq \lambda \leq 1 \quad ( )$$

$$Z_2^{norm}, Z_1^{norm}$$

$$Z_i^{norm} = \frac{Z_i - Z_i^*}{Z_i^{nad} - Z_i^*} \quad ( )$$

$$Z_i^{norm} \quad Z_i^* \quad Z_i \quad Z_i^{nad}$$

$$Z_i^{norm} = \frac{Z_i - Z_i^{min}}{Z_i^{max} - Z_i^{min}} \quad ( )$$

$$Z_1^{min} = 0 \Rightarrow Z_1^{norm} = \frac{Z_1}{Z_1^{max}}, Z_2^{min} = 0 \Rightarrow Z_2^{norm} = \frac{Z_2}{Z_2^{max}} \Rightarrow$$

$$Z_{opt} = \lambda \left( \frac{Z_1}{Z_1^{max}} \right) + (1-\lambda) \left( \frac{Z_2}{Z_2^{max}} \right) \quad ( )$$

$$Z_1^{max} \quad Z_1 \quad ( )$$

$$Z_2 \quad Z_2^{max} \quad " \quad "$$

$$Z_2 \quad Z_1 \quad " \quad "$$

$$( )$$

$$Z_2^{max} \quad Z_1^{max}$$

$$f(y) \quad Z_2' \quad \text{Ln } f(y) \quad \text{Ln } Z_2'$$

$$Z_2'' = \text{Ln } Z_2' = \text{Ln}(\text{Max} \sum_v \sum_i \sum_j (P_{ij} X_{ij}^v + 1 - X_{ij}^v))$$

$$Z_2'' = \text{Max} \sum_v \text{Ln}(\sum_i \sum_j (P_{ij} X_{ij}^v + 1 - X_{ij}^v)) \quad ( )$$

$$\text{Ln}(A_1 * A_2 \dots) = \text{Ln} A_1 + \text{Ln} A_2 + \dots = \sum \text{Ln} A_i$$

$$Z_2'' = \text{Max} \sum_v \left( \sum_i \sum_j \text{Ln}(P_{ij} X_{ij}^v + 1 - X_{ij}^v) \right) \quad ( )$$

$$f(y) \quad \text{Ln } f(y)$$

$$Z_2''' = \text{Max} \sum_v \sum_i \sum_j (P_{ij} X_{ij}^v + 1 - X_{ij}^v) \quad ( )$$

$$Z_2''' = -\text{Min} \sum_v \sum_i \sum_j (P_{ij} X_{ij}^v + 1 - X_{ij}^v) \quad ( )$$

$$Z_2''' = \text{Min} \sum_v \sum_i \sum_j (-P_{ij} X_{ij}^v - 1 + X_{ij}^v) \quad ( )$$

$$P_{ij} = 1 - q_{ij}$$

$$Z_2''' = \text{Min} \sum_v \sum_i \sum_j (-1 + q_{ij} X_{ij}^v - 1 + X_{ij}^v) = \text{Min} \sum_v \sum_i \sum_j (-X_{ij}^v + q_{ij} X_{ij}^v - 1 + X_{ij}^v)$$

$$Z_2''' = \text{Min} \sum_v \sum_i \sum_j (q_{ij} X_{ij}^v - 1) \quad ( )$$

$$Z_2''' = \text{Min} \sum_v \sum_i \sum_j q_{ij} X_{ij}^v - N^2 NV \quad ( )$$

$$Z_2 = \text{Min} \sum_v \sum_i \sum_j q_{ij} X_{ij}^v \quad ( )$$

SA VRP  $\lambda$   $Z_{opt}$

$V = \{1, 2, \dots, i, \dots, N\}$  NP-hard VRP

$(i \in \{m \mid m = 1, 2, \dots, M\})$   $i$

$(j \in \{1, 2, \dots, K, L, \dots, N\})$   $V$  (SA) "

$X_{ik}^V = 1$   $K$

```

K=0, T=T0, ZBest=0
Generate Z0
ZBest=Z0
Do (Outside loop)
L=0
Do (Inside loop)
Select an operator (1-Opt or 2-Opt)
Randomly and run over Zi as:
    Operators
    Zi -> ZNew
    Δf=f(ZNew)-f(ZBest)
    If Δf<0 Then
    ZBest=ZNew and L=L+1, Zi=ZNew
    Else
    Generate Y→U(0,1) Randomly
    Set Z=Exp(-Δf/Tk)
    If Y<Z Then L=L+1, Zi=ZNew
    End if
Loop while (L<Ln)
K=K+1
Tk=Tk-1-α.Tk-1
Loop while(K<Kn and Tk>0)
Print ZBest
    
```

SA : SA ( )

$(L) k$   $K$   $\alpha$   $T_0$

$(L) L V$   $K_n$

$(L K) L ( )$

$(X_{kl}^V = 1) L_n$

$(X_{ki}^V = 1) i V$

$F(z)$   $Z ($

$Z_{Best}$   $Z$

$i V$

SA

2-opt 1-opt

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**:1-opt**

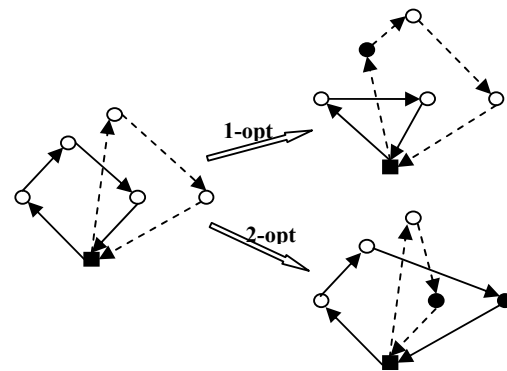
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**:2-opt**

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$l$		
$(l \ l)$		
$( \ )$		
$(l \ l)$		
$(l \ l)$		
$( \ )$	$(i,j)$	
$( \ )$		
$(l \ l)$		
$( \ )$	$(i,j)$	
$l$		
$( \ ) \ l$	$\lambda$	

2-opt 1-opt ( )



.2-opt 1-opt :

Visual Basic

SA

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SA

SA

$\lambda$

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SA

SA =

((SA - Lingo ) / Lingo ) × ( )

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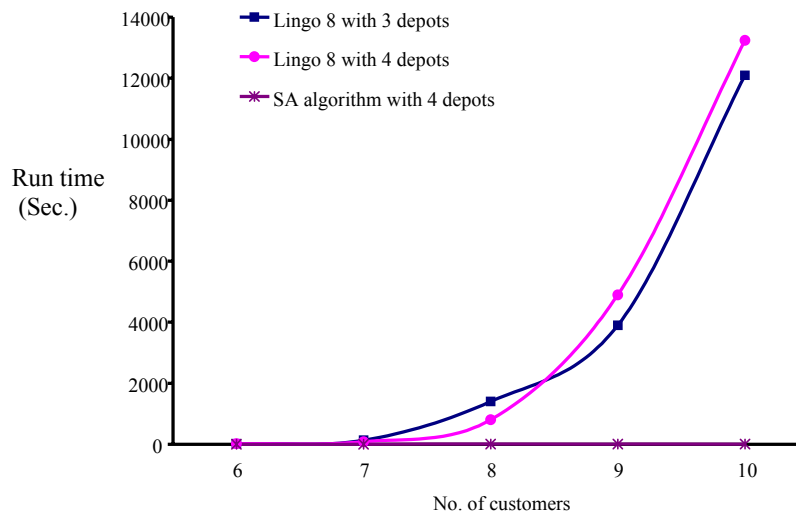
Lingo 8 [ ]

SA [ ]

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( ) SA :

Problem	No. of depots	No. of vehicles	No. of customers	Hybridized SA		Lingo 8		% Gap
				Objective	Time (sec.)	Objective	Time (sec.)	
MDVRP1	3	3	6	3.78528	1.72	3.71218	14	1.9
MDVRP2	3	3	7	5.25857	1.75	5.17877	125	1.5
MDVRP3	3	4	8	5.76242	2.48	5.66363	1397	1.7
MDVRP4	3	4	9	5.78799	2.55	5.74082	3895	0.8
MDVRP5	3	4	10	6.13446	2.53	6.05391	12092	1.3
MDVRP6	4	3	6	4.00904	2.06	3.97429	14	0.9
MDVRP7	4	3	7	4.60364	1.88	4.56259	81	0.9
MDVRP8	4	4	8	5.20980	3.22	5.14281	805	1.3
MDVRP9	4	4	9	5.78874	2.75	5.69258	4897	1.7
MDVRP10	4	4	10	5.83838	3.06	5.75056	13238	1.5
Average gap								1.35





Problem name	No. of depots/ customers/ vehicles	I: Lower Bound		II: Hybridized SA		III: SA (without operators)		I & II Gap (%)	II & III Gap (%)
		Combined Obj. Func.	Time (sec.)	Combined Obj. Func..	Time (sec.)	Combined Obj. Func.	Time (sec.)		
MDVRP11	3/ 30/ 4	11.63	1301	14.37	24	-	-	23.5	-
MDVRP12	4/ 20/ 6	7.86	854	9.4	31	-	-	19.6	-
MDVRP13	4/ 25/ 4	10.02	755	11.93	23	-	-	19	-
MDVRP14	5/ 30/ 4	11.00	562	13.86	36	-	-	26	-
MDVRP15	5/ 20/ 10	8.21	4846	9.58	69	-	-	16.7	-
MDVRP16	10/ 50/ 20	-	-	29.47	832	30.65	1267	-	4
MDVRP17	10/ 50/ 30	-	-	30.21	2060	33.99	3392	-	12.5
MDVRP18	10/ 50/ 40	-	-	30.91	2898	37.73	5089	-	22
MDVRP19	10/ 75/ 30	-	-	44.34	2780	47.12	4046	-	6.3
MDVRP20	10/ 75/ 40	-	-	45.30	5554	-	-	-	-
MDVRP21	10/ 100/ 40	-	-	62.99	7008	-	-	-	-
MDVRP22	20/ 50/ 20	-	-	28.10	1592	30.09	2324	-	7
MDVRP23	20/ 50/ 30	-	-	30.16	3949	32.51	7440	-	7.8
MDVRP24	20/ 50/ 40	-	-	29.23	6277	-	-	-	-
MDVRP25	20/ 75/ 30	-	-	45.35	6251	-	-	-	-
MDVRP26	20/ 75/ 40	-	-	45.44	11147	-	-	-	-
MDVRP27	20/ 100/ 40	-	-	61.17	13726	-	-	-	-
Average gap								21	10

- SA -

SA

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MDVRP16 ( )

( / )  $\lambda$

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$\lambda$  SA

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$\lambda$

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SA

1-opt )

/ /  $\lambda$  (2-opt

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SA SA

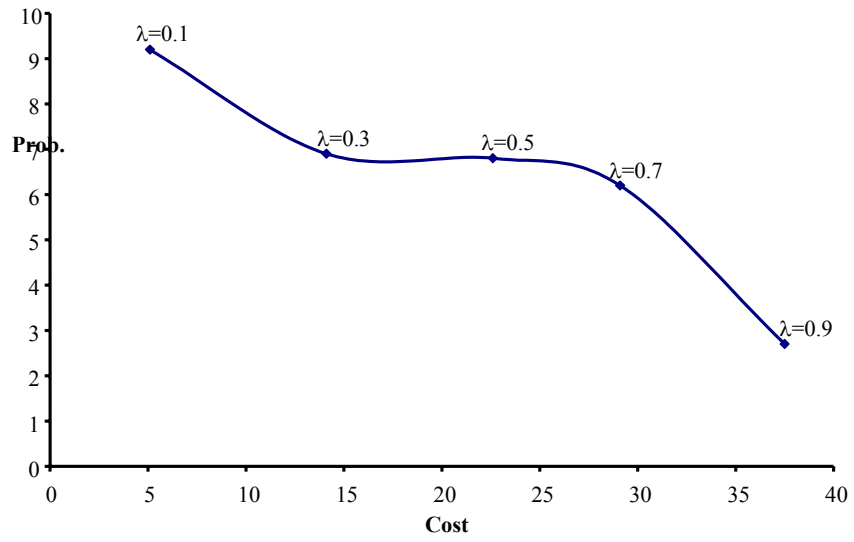
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$\lambda$  MDVRP16 :

$\lambda$	Normalized Cost Obj. Func.	Normalized Probability Obj. Func.
0.1	5.1	9.2
0.3	14.1	6.9
0.5	22.6	6.8
0.7	29.1	6.2
0.9	37.5	2.7

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2-opt 1-opt



$\lambda$  / :

VRP SA  
SA

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$\lambda$

/ /  $\lambda$

1-opt SA

2-opt

$\lambda$ -opt or-opt

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- 1- Vehicle Routing Problem
- 2- Available
- 3- Arc/Edge
- 4- Simulated Annealing
- 5- Capacitated
- 6- Pickup and Delivery
- 7- Exchange
- 8- Genetic Algorithm
- 9- Nearest Neighbor
- 10- Saving
- 11- Clarke and Wright
- 12- Replenish
- 13- Tabu Search
- 14- Adaptive Memory Principle
- 15- Time Windows
- 16 - Set-Covering
- 17- Column Generation
- 18- Facility Location Problem
- 19- Stochastic Set-Covering Problem
- 20- Scalar
- 21- Interactive
- 22- Decision Aid
- 23- Normalize
- 24- Ideal
- 25- Nadir
- 26- Local Optimum
- 27- Validity