

Autonomously Controlled Adaptation of Formal Decision Models

Comparison of Generic Approaches

- VRPTW with Uncertain Demand
- Planning System Layout
- Generic Optimization Model Adaptation Rules
- Computational Experiments & Numerical Results

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The Challenge

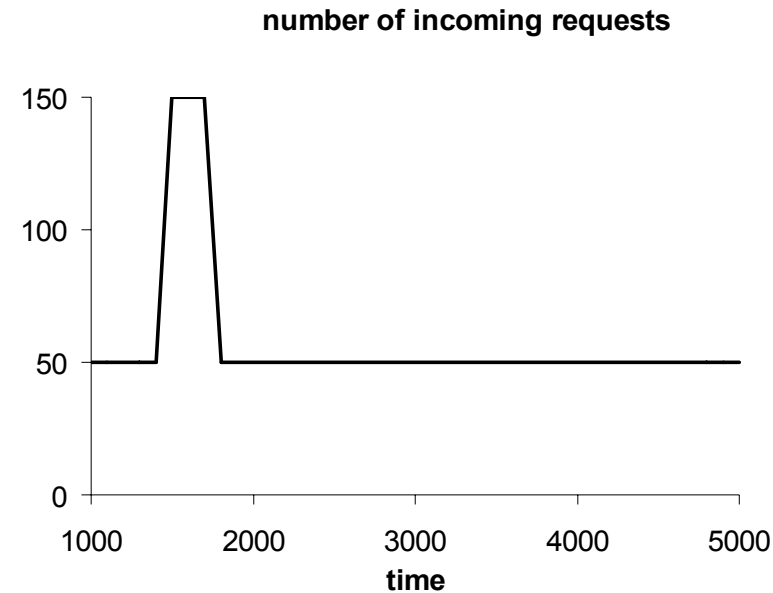
Vehicle Routing Problem with Time Windows

Three extensions

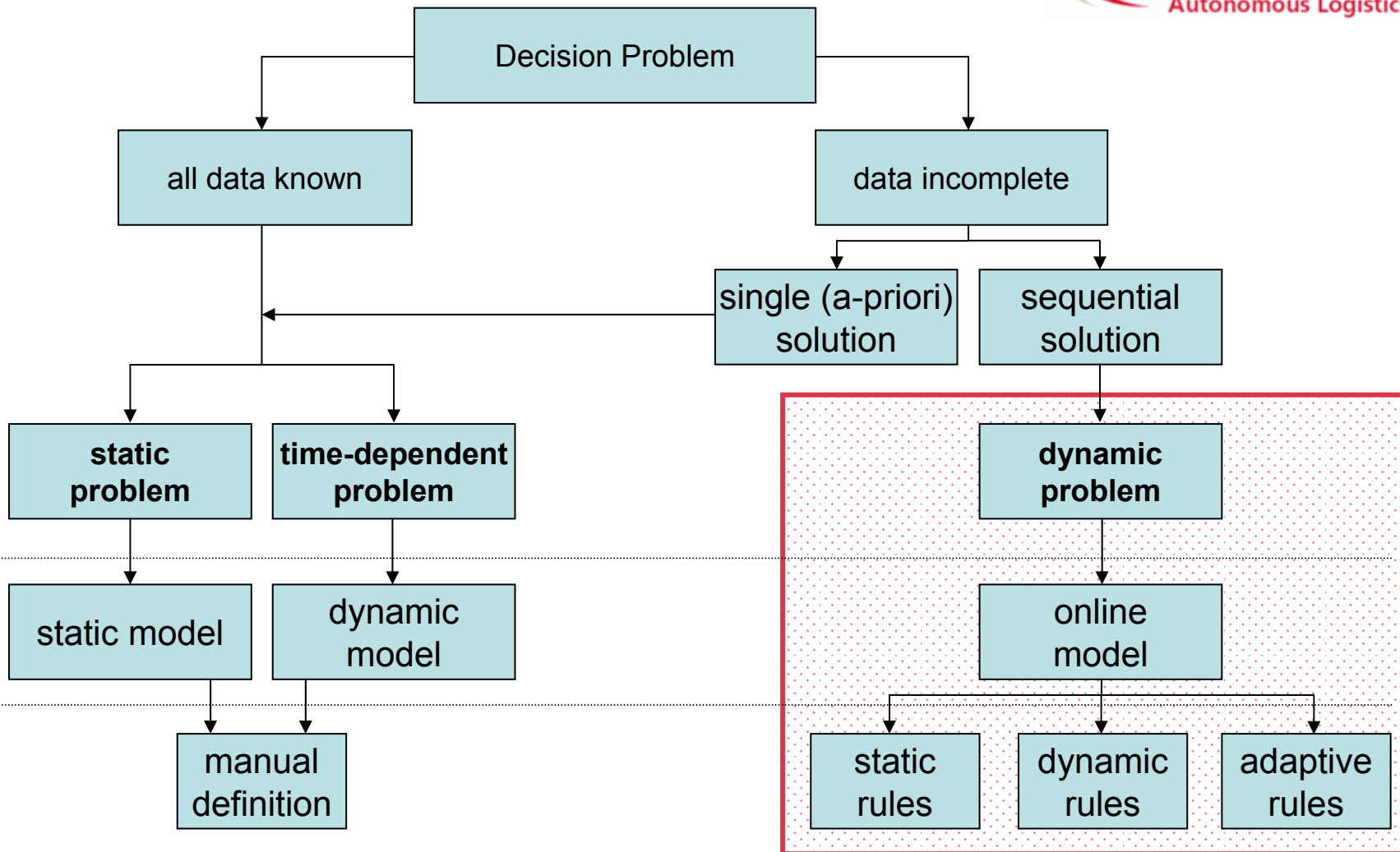
- soft time windows (penalties!)
- two fulfilment modes
 - self-fulfilment: cheap but sometimes delayed
 - subcontracting: expensive but always in time
- (re-)planning with incomplete data

Goals

- least cost transportation plan
- least punctuality rate p_t : 80%



Classification and Related Work

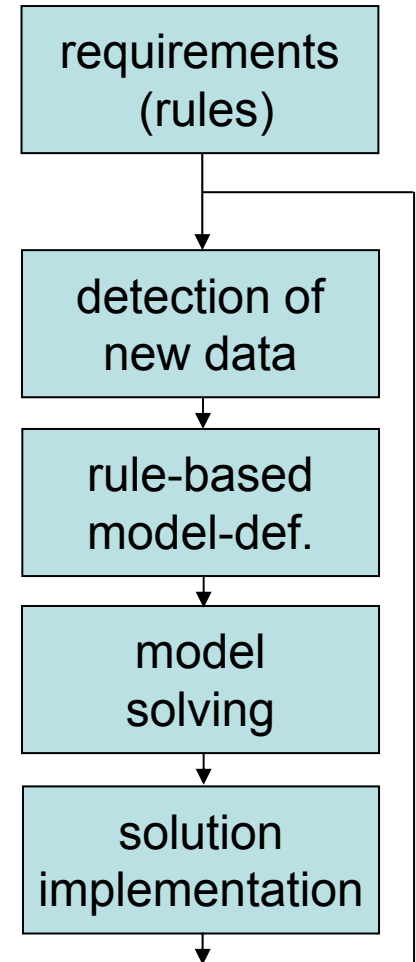


Online Optimization Model

Sequence of “complete” decision problems
(sequence of instances)

Requirements expressed in an instance

- (1) $f^{\text{self}} \cdot (C^{\text{self}} + C^{\text{pen}}) + f^{\text{sub}} \cdot C^{\text{sub}} \rightarrow \min.$
- (2) one (empty) route for each vehicle
- (3) each request is served
- (4) subcontracted requests remain subcontracted
- (5) started requests cannot re-assigned



Punctuality Requirement: Static Modelling Rules

HARD

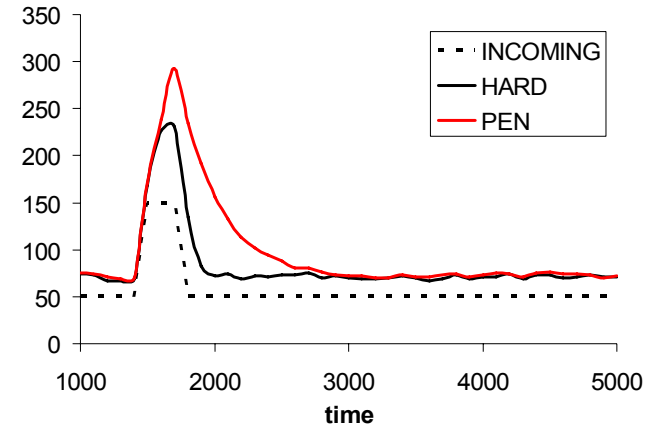
- constraint $p_t \geq 0.8$ for each replanning step
- constraint is strictly considered

PEN

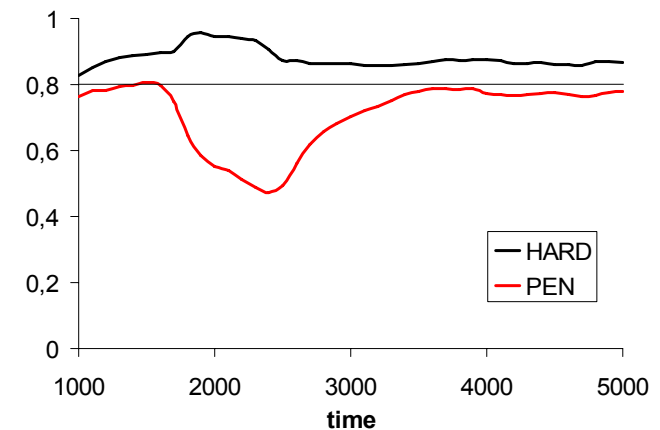
- delays depreciate objective function value
- penalty increases proportionally with delay
- different fulfilment mode costs bias mode selection ($C_{\text{sub}}/C_{\text{self}} \approx 3$)

PEN and HARD: state-of-the-art

incoming and waiting requests



portion of timely fulfilled requests



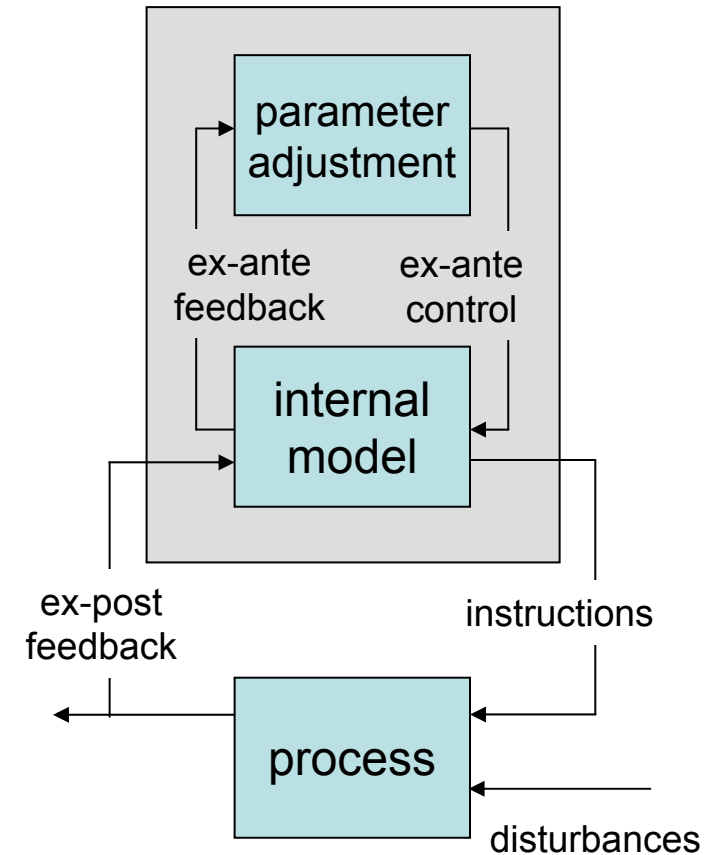
Adaptive Model Definition Rules

Deficiencies of static rules

- hard coding (constraints) \Rightarrow infeasibilities
- static penalty (objective function) \Rightarrow bad performance but prevention of infeasibilities

Reflection of problem severeness variation

- detecting current process performance
- automatic problem image modification
- re-definition of search direction and constraint set



Incorporating Adaptive Model Definition Rules

Fetch current system performance

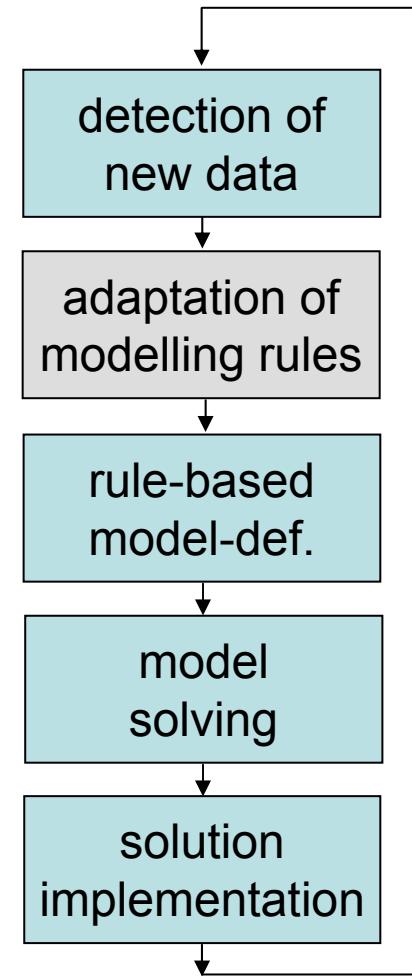
Analyse system performance

Constraint Set ADaptation (CSAD)

- adjust set of available solution proposals
- add or drop constraints
- sharp or relax existing constraints

Search Direction ADaptation (SDAD)

- adjust the evaluation of solution proposals
- manipulate the objective function
- re-weight the components (redefine coefficients)



Constraint Set ADaptation

Restrict mode selection of new requests

Calculation of current punctuality rate p_t

$G(p_t)$ percent of subsequently arriving requests will be subcontracted

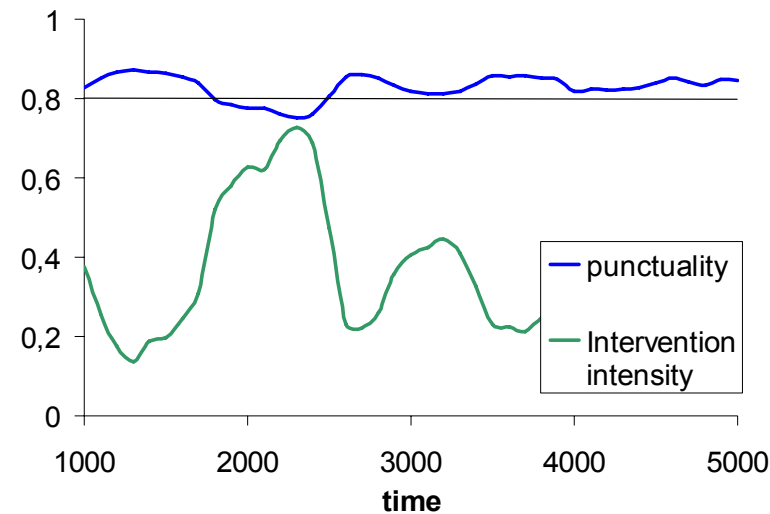
Control function $G(p_t)$

- $p_t \leq 0,7 \Rightarrow G(p_t)=100\%$ (full intervention)
- $p_t \geq 0,9 \Rightarrow G(p_t)=0\%$ (no intervention)
- $0,7 < p_t < 0,9 \Rightarrow G(p_t)$ decreases from 1 to 0

No subsequent revision possible

$G(p_t)$ re-calculated before every update

portion of timely fulfilled requests and intervention intensity



Search Direction ADaptation

Re-weighting of costs of the two fulfilment modes

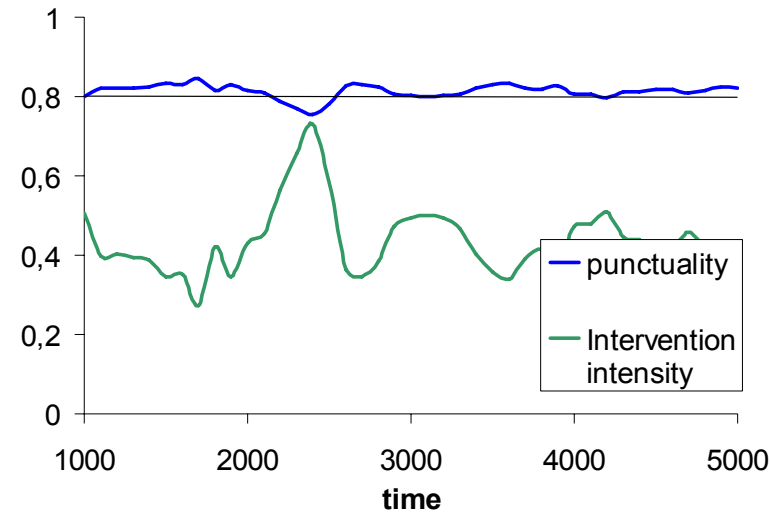
$$Z = h(t, p_t) \cdot (C^{\text{self}} + C^{\text{pen}}) + 1 \cdot C^{\text{sub}} \rightarrow \min$$

$$\blacksquare h(0, p_0) = 1$$

$$\blacksquare h(t, p_t) = 1 + (C^{\text{sub}} / (C^{\text{self}} + C^{\text{pen}})) \cdot G(p_t), t > 0$$

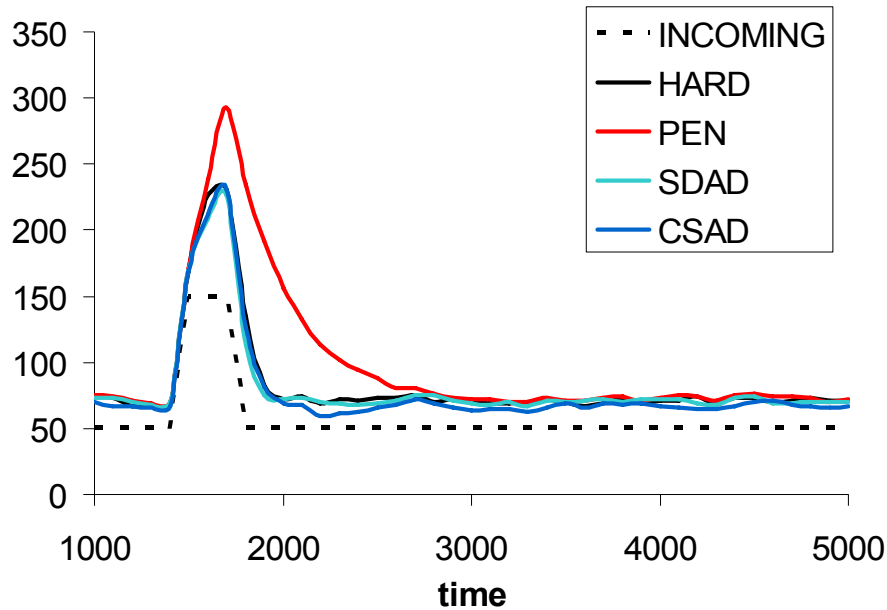
$h(t, p_t)$ re-calculated prior to solver call

portion of timely fulfilled requests and intervention intensity

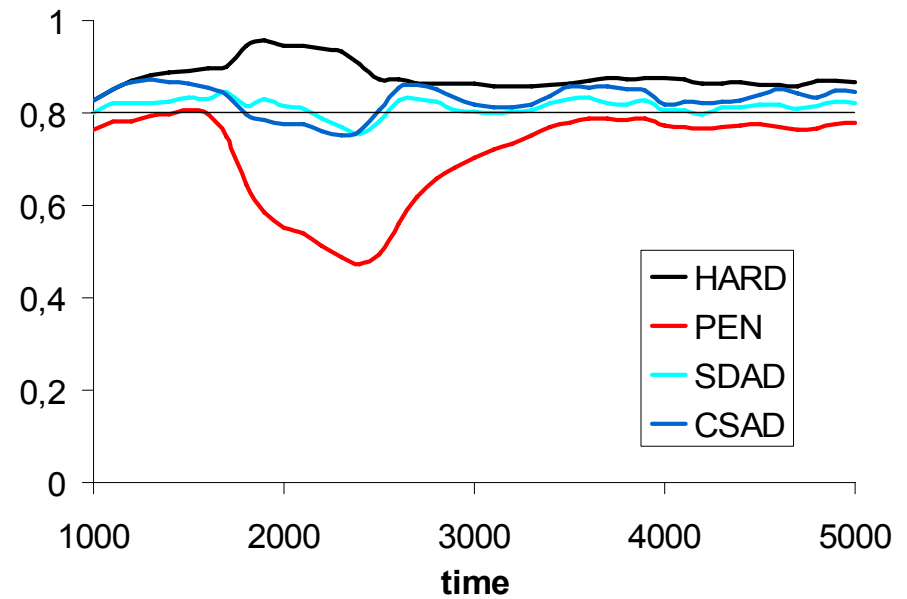


Results – Good News

incoming and waiting requests



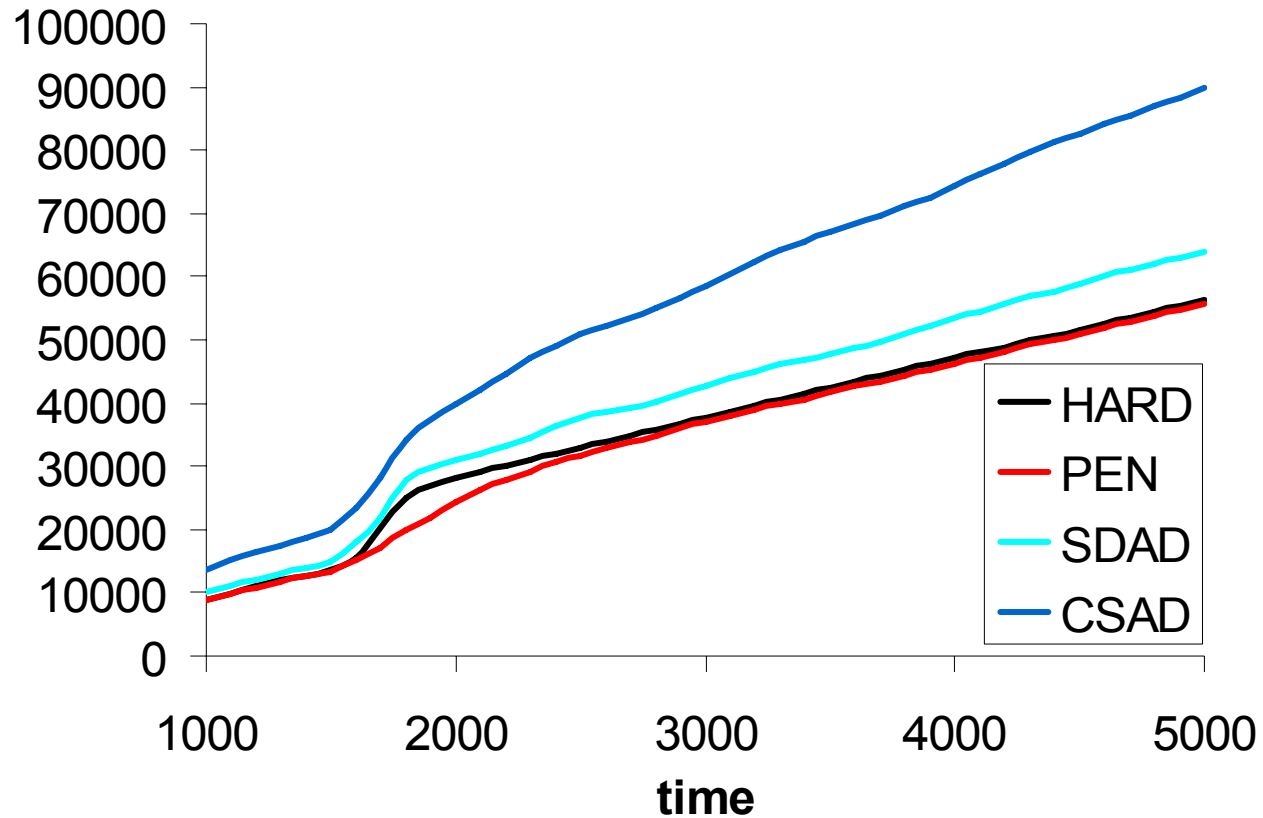
portion of timely fulfilled requests



Subcontracting costs of a request: 3-times higher than self-entry costs

Results - Drawbacks

cumulated costs



Conclusions and Future Research

Findings

- adaptive model definition is reasonable
- deviation from strict cost-based decisions: additional costs!
- if constraints are “dangerous”: suitable alternative
- sufficient performance

Open Questions

- impacts of penalty values
- combination of static and adaptive rules
- managerial impacts