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(VRP)
VRP ()

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VRP "
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2-opt

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VRP

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CPLEX

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2-opt 1-opt SA TS
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 Lingo 8
 SA
 VRP
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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
 :NV
 :DV
 .i :d_i
 VRP
 [] NP-Hard VRP

	()		i		t_i
	" ()		(i, j)		t_{ij}
	"				:T
	" ()		(i, j)		:C _{ij}
	VRP		(i, j)	l	:p _{ij}
			(i, j)		:q _{ij}
			V		:S
N			S		:r(S)

N

N

(i, j) v

: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:

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

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

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

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

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

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

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

() Min Max

$$Z_2 = \text{Max} \sum_v \left(\prod_i \prod_j P_{ij} X_{ij}^v \right)$$

P_{ij} ()

X_{ij}^v

Z₂

Z₂ = f(x)

$$Z'_2 = \text{Max} \sum_v \left(\prod_i \prod_j (P_{ij} X_{ij}^v + 1 - X_{ij}^v) \right) \quad ()$$

$$Z'_2 \quad X_{ij}^v \quad ()$$

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

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

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

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

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

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

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

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

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

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

$$()$$

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

$$[]$$

SA VRP λ Z_{opt}

$$V = \{1, 2, \dots, i, \dots, N\}$$

NP-hard VRP

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

$$(i, j \in \{1, 2, \dots, K, L, \dots, N\})$$

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

```

K=0, T=T0, ZBest=0
Generate Z0
ZBest=Z0
Do (Outside loop)
  L=0
  Do (Inside loop)
    Select a 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-αTk-1
  Loop while(K<Kn and Tk>0)
  Print ZBest
  
```

SA : SA ()

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

$$(X_{ki}^V = 1) \quad i \quad V \quad L \quad K \quad L \quad (L_n)$$

$$i \quad V \quad F(z) \quad Z \quad Z_{Best} \quad Z$$

SA

2-opt 1-opt

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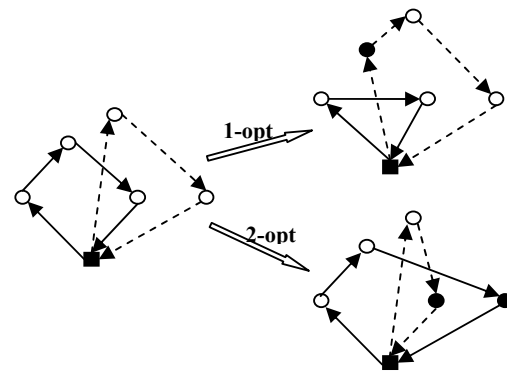
:1-opt

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:2-opt

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2-opt 1-opt ()



.2-opt 1-opt :

Visual Basic

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SA

SA

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$(l \ l)$		
$(l \ l)$		
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SA

SA =

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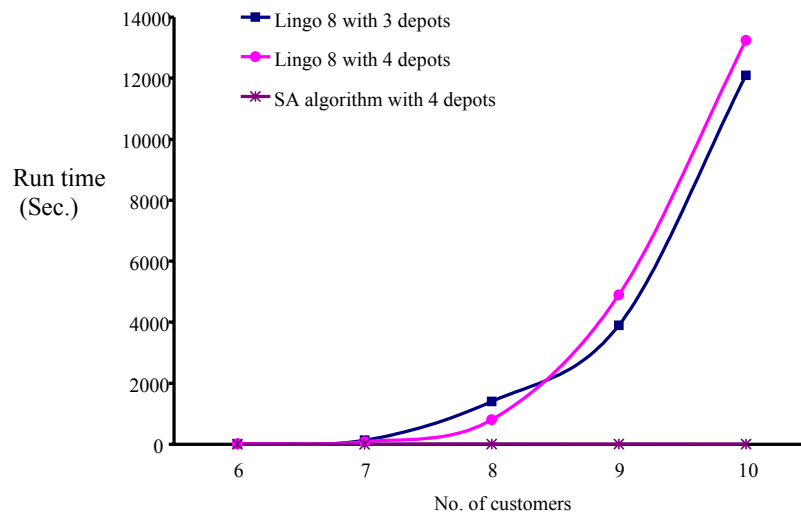
Lingo 8 []

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 ()

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λ SA

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1-opt)

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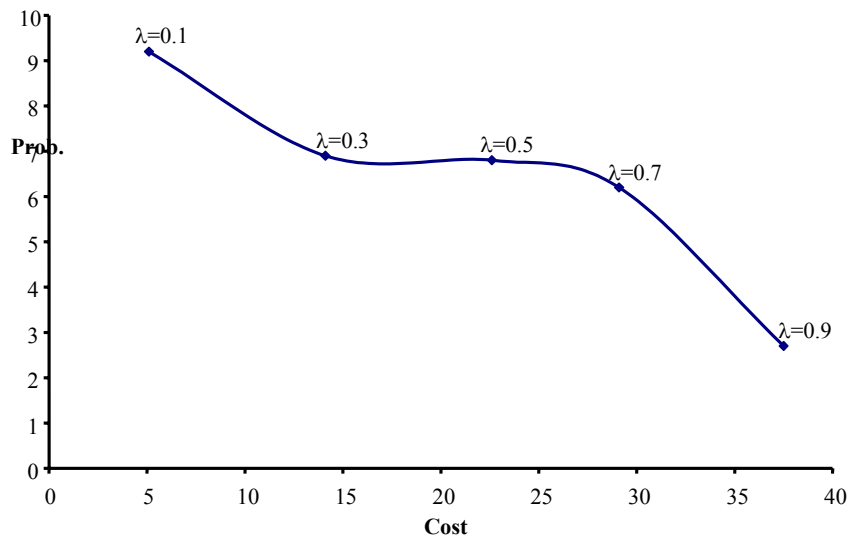
SA SA

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λ MDVRP16 :

λ	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

2-opt 1-opt



λ / :

VRP
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1-opt SA

2-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
-