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A unified tabu search algorithm for vehicle routing problems with soft time windows

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The different ways of allowing time window violations lead to different types of the vehicle routing problems with soft time windows (VRPSTW). In this paper, different types of VRPSTW are analysed. A unified penalty function and a unified tabu search algorithm for the main types of VRPSTW are presented, with which different types of VRPSTW can be solved by simply changing the values of corresponding parameters in the penalty function. Computational results on benchmark problems are provided and compared with other methods in the literature. Some best known solutions for the benchmark problems in the literature have been improved with the proposed algorithm.

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Introduction

The basic vehicle routing problem (VRP) calls for the determination of a set of minimum-cost routes to be performed by a fleet of vehicles to serve a given set of customers with known demands, where each route originates and terminates at a single depot. The total cost consists of two parts, which are the objectives to be minimized: (1) the total number of routes (vehicles) required to serve all customers and (2) the total vehicle travel distance of all routes. It is assumed that the capital cost of an additional vehicle will always exceed any travelling cost that could be saved by its use. Therefore, the priority is given to the first objective. Each customer must be assigned to only one vehicle and the total demand of all customers assigned to a vehicle does not exceed its capacity.

The vehicle routing problem with time windows (VRPTW) is an extension of the basic VRP in which vehicle capacity constraints are imposed and each customer i is associated with a time interval $[a_i, b_i]$, called a time window, during which service must begin. In any vehicle route, the vehicle may not arrive at customer i after b_i to begin service. If a vehicle arrives before a_i, it waits. When the time window requirements are strictly enforced, the problem is also called a VRP with hard time windows (VRPHTW). The problem may arise in a variety of applications, including retail distribution, school bus routing, bank deliveries, mail and newspaper deliveries, municipal waste collection, fuel oil deliveries, and more. The time windows are designed to handle issues such as availability of personnel to load or unload the vehicle, traffic regulations, and customer preferences. For example, a store may only accept deliveries before it opens for business at 9:00 a.m. For VRPHTW, research has flourished over the last two decades. The interested reader will find excellent surveys in Cordeau *et al* (2002).

The vehicle routing problem with soft time windows (VRPSTW) is an extension of VRPHTW in which some or all customer time window requirements are not strictly enforced and can be violated by paying appropriate penalties. For each customer i, we can define penalty functions to calculate the penalty payable if the vehicle arrives before a_i or after b_i. If a certain customer's time window cannot be violated, that is, it is hard, the penalty payable to that customer for any violation is set to infinity. In that respect, the VRPHTW is a special case of the VRPSTW in which no violations are allowed. There are many good reasons for allowing the time windows to be soft, as stated in Koskosidis *et al* (1992), Balakrishnan (1993), Taillard *et al* (1997), Fagerholt (2001), and Chiang and Russell (2004), including:

(1) Many applications do not require a time window that is precise to exact points of time. Therefore, time windows are usually soft by nature.
(2) It is usually impossible to determine accurate vehicle travel times in practice.
(3) Setting the time windows to be soft may allow significant savings in the number of vehicles required and/or the total vehicle travel distance of all routes to be achieved.
(4) The VRPSTW model is more general and includes the VRPHTW. An algorithm for the VRPSTW can be

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extended to solve the VRPHTW by appropriately raising the penalty coefficients.

(5) VRPSTW can always generate feasible solutions in instances where a hard time window approach would have failed. Problems with hard time windows and a small fleet might not have a solution satisfying all customers. In this case, the VRPSTW model would yield usable solutions where some of the customers would not be serviced within the desired time windows.

(6) The VRPSTW model can be used to find a good trade-off between fleet size and service quality to customers.

Note that the objectives to be minimized for the VRPSTW become three: (1) the total number of routes (vehicles) required to serve all customers, (2) the total penalty of time window violations, and (3) the total vehicle travel distance of all routes.

The VRPSTW has received some attention over the last decade. Koskosidis *et al* (1992) presented an optimization-based heuristic to solve the problem. Balakrishnan (1993) described three simple heuristics for the VRPSTW, which were based on nearest neighbour, Clarke–Wright savings, and space-time rules, respectively. Besides these classical heuristics, Taillard *et al* (1997) designed a tabu search (TS) heuristic for a special case of the VRPSTW, in which the total number of vehicles required was given and fixed. This meant that the fleet size was not a decision variable. Therefore, the objective (1) mentioned above did not need to be minimized. Fagerholt (2001) described a real ship scheduling problem with soft time windows and proposed an optimization-based approach based on a set partitioning formulation to solve the problem. Recently, Chiang and Russell (2004) developed a TS solution method for the type of VRPSTW that Balakrishnan (1993) studied.

In this paper, we present a unified penalty function and a unified TS algorithm for the different types of VRPSTW. Experimental results are reported and compared with other approaches.

Notation and problem representation

Let $G = (V, E)$ be a given undirected network, where $V = \{0, \ldots, n\}$ is the vertex set and E is the edge set. Vertices $i = 1, \ldots, n$ correspond to the customers, whereas vertex 0 corresponds to the depot.

A non-negative cost, c_{ij}, is associated with each edge $(i, j) \in E$ and represents the travel time (distance) spent from vertex i to vertex j. If vehicle k travels directly from vertex i to vertex j, then $x_{ijk} = 1$, otherwise $x_{ijk} = 0$. A complete network is assumed. If any edges between vertices are missing in the original graph, then they are replaced by edges with an artificially high cost.

Each customer i ($i = 1, \ldots, n$) is associated with a known non-negative demand, d_i, to be delivered or picked up. A set of identical vehicles, each with capacity C, is available at the depot. To ensure feasibility, we assume that $d_i \leqslant C$ for each $i = 1, \ldots, n$. Each vehicle may serve at most one route. Each vehicle route must start and end at the depot.

Furthermore, each customer i ($i = 1, \ldots, n$) is associated with a time window $[a_i, b_i]$ during which service should ideally begin and a service time s_i for unloading or loading the goods. The depot has a service time $s_0 = 0$, and a time window $[a_0, b_0]$. Normally, $a_0 = 0$. The start time of each vehicle route is greater than or equal to a_0. Moreover, observe that the time window requirements induce an implicit orientation of each route even if the original matrices are symmetric, and an implicit route length constraint (ie a latest time instant to complete the route) where the maximum route length $L = b_0$. Each route length consists of the vehicle travel time, waiting time at some customers, and time to serve all customers on the route. Therefore, the length of route k is

$$\sum_{i=0}^{n} \sum_{j=0}^{n} c_{ij} x_{ijk} + \sum_{i \in N_k} w_i + \sum_{i \in N_k} s_i$$

where w_i is the waiting time at customer i and N_k is the set of customers assigned to route k.

In the hard time window case, a vehicle is not allowed to arrive at customer i after b_i to begin service. If a vehicle arrives before a_i, it waits. However, in the soft time window case, each customer time window can be violated by paying an appropriate penalty. Let t_i denote the arrival time instant at customer i; the penalty payable $P(t_i)$ can be represented as a linear function of the amount of time window violation. For customer i, penalty coefficients α_i and β_i are defined to denote the penalty payable for each time unit of service beginning before a_i and after b_i, respectively. In practice, these coefficients could represent the costs of lost sales, goodwill, etc, due to the customer inconvenience for not meeting the time windows, and are therefore often called inconvenience costs. It is not necessary for α_i and β_i to be equal, or for these penalty coefficients to be equal across customers. For some important customers or customers whose time window requirements are very strict, the value of α_i and β_i can be greater, even set to infinity which, in effect, converts this time window to a hard time window.

The different ways of allowing time window violations lead to different types of VRPSTW.

Type 1: If a vehicle arrives before a_i, it waits, as in the hard time window case. But a vehicle is allowed to arrive at customer i after b_i to begin service by paying an appropriate penalty, see Figure 1(a). Taillard *et al* (1997) proposed a TS heuristic for this type of problem.

Type 2: Both early and late service at customer locations are allowed by paying appropriate penalties, see Figure 1(b). Koskosidis *et al* (1992) presented an optimization-based heuristic for this type of problem.

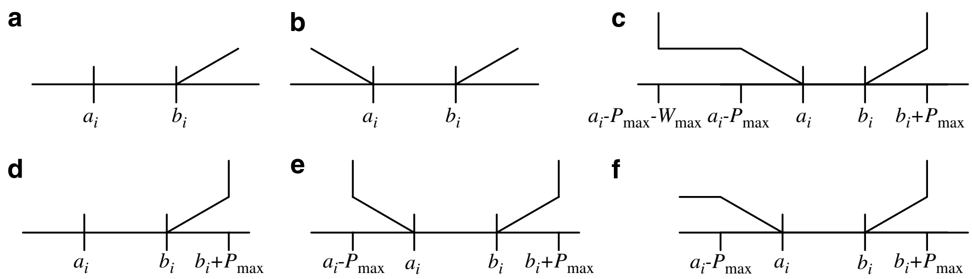

Figure 1 Main types of VRPSTW. In each diagram, the horizontal axis represents time and the vertical axis represents the penalty cost.

Type 3: Assume the maximum allowable violation of the time windows to be P_{max}. Then the *outer time window* of each customer i may be enlarged to $[a_i - P_{max}, b_i + P_{max}]$. Furthermore, assume that the maximum waiting time allowed before the outer time window is W_{max} (see Figure 1(c)). This is the type of the problem that Balakrishnan (1993) and Chiang and Russell (2004) studied. Balakrishnan (1993) described three simple heuristics for it. Chiang and Russell (2004) developed a TS solution method for the problem.

Type 4: Based on Type 1, define P_{max} as the maximum allowable lateness at customer locations, see Figure 1(d).

Type 5: Based on Type 2, define P_{max} as the maximum allowable violation of the time windows. Then the *outer time window* of each customer i may be enlarged to $[a_i - P_{max}, b_i + P_{max}]$, see Figure 1(e). The time for the start of service at customer i must be within the outer time window $[a_i - P_{max}, b_i + P_{max}]$ and preferably within the *inner time window* $[a_i, b_i]$. The case study by Fagerholt (2001) belongs to this type of problem, in which an optimization-based approach based on a set partitioning formulation was proposed to solve the problem.

Type 6: Based on Type 3, remove the limitation of the maximum allowable waiting time W_{max}, see Figure 1(f).

Some other variants can be defined on the base of the above main types of VRPSTW. If we let E_{max} and L_{max} represent the maximum allowable violation of time windows before a_i and after b_i, respectively, instead of P_{max}, then a unified penalty function for the above main types of VRPSTW can be defined as

$$P(t_i) = \begin{cases} \infty(\text{infeasible}) & \text{if } t_i < a_i - E_{max} - W_{max} \\ \alpha_i E_{max} & \text{if } a_i - E_{max} - W_{max} \leqslant t_i \\ & \quad < a_i - E_{max} \\ \alpha_i (a_i - t_i) & \text{if } a_i - E_{max} \leqslant t_i < a_i \\ 0 & \text{if } a_i \leqslant t_i \leqslant b_i \\ \beta_i (t_i - b_i) & \text{if } b_i < t_i \leqslant b_i + L_{max} \\ \infty(\text{infeasible}) & \text{if } t_i > b_i + L_{max} \end{cases}$$

where α_i and β_i are the penalty coefficients. $P(t_i)$ can represent the penalty function for different types of VRPSTW as different values are assigned to W_{max}, E_{max}, and L_{max}. When $W_{max} = \infty$, $E_{max} = 0$, and $L_{max} = \infty$, it is for Type 1. When $W_{max} = 0$, $E_{max} = \infty$, and $L_{max} = \infty$, it is for Type 2. When $0 < W_{max}$ and E_{max}, $L_{max} < \infty$, it is for Type 3. When $W_{max} = \infty$, $E_{max} = 0$, and $0 < L_{max} < \infty$, it is for Type 4. When $W_{max} = 0$, $0 < E_{max}$, and $L_{max} < \infty$, it is for Type 5. When $W_{max} = \infty$, $0 < E_{max}$, and $L_{max} < \infty$, it is for Type 6. Furthermore, when $W_{max} = \infty$ and $E_{max} = L_{max} = 0$, it is for the VRPHTW.

As mentioned in the Introduction, the VRPSTW has three objectives to be minimized. Wishing to find a good trade-off between cost and service quality to customers, like Balakrishnan (1993), we judge the quality of the solution obtained using the following criteria in decreasing order of importance: (1) the total number of vehicles used, (2) the total deviation of time window to start service, and (3) the total vehicle travel distance. Therefore, a feasible solution with a certain number of vehicles always dominates over any other feasible solutions requiring more vehicles. This in fact introduces a hierarchical objective function: first, minimize objective (1) and then, for the same number of vehicles, minimize objectives (2) and (3). The objective function can be expressed in pre-emptive goal-programming notation as

$$\text{Min}\, z = P_1 K + P_2 \left[\sum_{i=1}^{n} P(t_i) + \sum_{i=0}^{n} \sum_{j=0}^{n} \sum_{k=1}^{K} c_{ij} x_{ijk} \right]$$

where K represents the total number of vehicles used, and P_1 and P_2 denote priority levels ($P_1 >> P_2$). Since objective (2), as stated above, is more important than objective (3), then the level of the importance can be adjusted by the penalty (weight) coefficients α_i and β_i.

The tabu search algorithm

Our algorithm is based on tabu search, a local search metaheuristic introduced first by Fred Glover in 1986, and since then has been used to solve many practical applications. It is designed to guide the solution process to escape local optima. A thorough discussion may be found in Glover and Laguna (1997).

We developed an effective TS heuristic for the open vehicle routing problem (OVRP) in a previous work (Fu *et al*, 2005, 2006). The full details of the algorithm were given in the referenced paper and so only the outline of the algorithm and the changes that have been made to apply it to the VRPSTW are described here.

Initial solution

An initial solution is required for any TS algorithm to start the local search process. With respect to the TS metaheuristic for the VRP, some researchers, such as Van Breedam (2001) and Brandão (2004), claimed that the performance of the TS heuristic was highly dependent on the quality of the initial solutions. However, in our previous work (Fu *et al*, 2005), it was shown that the initial solution did not have a large influence on the final solutions in the proposed TS heuristic. In this paper, therefore, the initial solution is generated by building up successive routes where the next customer is chosen at random and added to the end of the route unless this violates the capacity or route length constraints; in that case the route is completed back to the depot and a new route starts.

Neighbourhood structure

Some discussion of different neighbourhood structures for VRP was presented in Fu *et al* (2005), including proposals from Pureza and França (1991), Osman (1993), Gendreau *et al* (1994), Duhamel *et al* (1997), Cordeau *et al* (2001), Brandão (2004) and Taillard *et al* (1997).

The TS algorithm presented in this paper uses the same mixed neighbourhood structure as was introduced in Fu *et al* (2005), but some necessary modification is made for the VRPSTW where each vehicle route must start and end at the depot. There are four different types of move that may be used in this mixed neighbourhood structure, and the algorithm selects a type of move randomly at each iteration. The four different types of move are based on the 2-interchange mechanism, but differ in the details of the moves that are implemented. The four different types of move are referred to as vertex reassignment, vertex swap, 2-opt and 'tails' swap. Some of the possible transformations are described in the following paragraphs.

A solution of the problem can be denoted by a permutation $(0, i_1, i_2, i_3, 0, i_4, \ldots, 0, i_{n-1}, i_n, 0)$ of $(0, \ldots, n)$. Only 0 is allowed to appear more than once, each time for a new route. The first 0 and the following vertices before the second 0 consist of the first delivery route, the second 0 and the following vertices before the third 0 consist of the second delivery route, and so on. In consideration of feasibility, the first as well as the last item of a solution must be 0. If one 0 is adjacent to another, that means one route contains no customer, so it can be eliminated.

Select two different vertices (customer or depot, within the same route or different ones) randomly. Examples are shown underlined below. Perform one of the following four moves randomly.

(a) *Vertex reassignment*: Remove the first selected vertex from its current position on the route and insert it into the position after the second selected vertex, that is, $X_1 = (01\underline{3}56047902\underline{8}0) \rightarrow X_2 = (0156047902\underline{83}0)$, $X_1 = (0135\underline{0}6470928\underline{8}0)$ → $X_2 = (01356470928\underline{00})$.
(b) *Vertex swap*: Exchange the positions of two selected vertices, that is, $X_1 = (0135\underline{0}6\underline{4}790280) \rightarrow X_2 = (0135\underline{4}6\underline{0}790280)$, $X_1 = (0135\underline{6}0479\underline{0}280) \rightarrow X_2 = (0135\underline{0}0479\underline{6}280)$.
(c) 2-*opt*: Reverse the order of all elements between two selected vertices like the standard 2-opt move in TSP, if two selected vertices are within the same route, that is, $X_1 = (01\underline{3}56\underline{4}0790280) \rightarrow X_2 = (01\underline{4}65\underline{3}0790280)$, $X_1 = (01356\underline{0}47\underline{9}0280) \rightarrow X_2 = (01356\underline{9}74\underline{0}0280)$.
(d) '*Tails*' *swap*: Exchange the 'tails' after two selected vertices (from the selected vertex to the end of the route; both vertices must be customers), if two selected vertices are in different routes, that is, $X_1 = (013\underline{5}604\underline{7}90280) \rightarrow X_2 = (013\underline{7}904\underline{5}60280)$.

The first and the last 0 of a solution are not allowed to be selected and removed during this 2-interchange process. Note that some moves only make small changes to the current solution and carry on the search within a restricted part of the solution space, facilitating the algorithm to converge; some moves make larger changes to the current solution and guide the search to different areas of the solution space.

(a)–(c) are the moves that can possibly reduce the number of routes. The 'tails' swap or move (d) was originally introduced because of the structure of the OVRP, where we wished to preserve the 'tails' or final parts of routes which would typically include customers far from the depot, while allowing the set of customers included in the early part of the route to be changed. However, this type of move has been retained for the VRPSTW since it allows changes while preserving the sequence of customers in the earlier and later parts of routes, a feature that may be beneficial when time window requirements are an important feature.

To test the influence of the neighbourhood structure and the search strategy on the performance of the algorithm, we compared the following three cases:

(a) Single type of neighbourhood structure (that is, with only one type of move).
(b) Mixed neighbourhood structure with the above four types of move, and perform *all* of the four moves one by one for the selected two different vertices.
(c) Mixed neighbourhood structure with the above four types of move, but perform *one* of the four moves randomly for the selected two different vertices.

It showed that case (3) usually produced better solutions than the other cases did. Therefore, the mixed neighbourhood structure and the search strategy in which the current move is randomly selected among the four moves are adopted in this TS algorithm.

Evaluation of solutions

To facilitate the exploration of the search space, a move is allowed even if it results in an infeasible solution in terms of the vehicle capacity or route length. The extent of infeasibility can be measured by incorporating the vehicle capacity and maximum route length constraints into the objective function by adding a penalty if the constraints are broken. So a solution can be evaluated by the following objective function

$$\text{Min}\, z = P_1 K + P_2 \left\{ \sum_{i=1}^{n} P(t_i) + \sum_{k=1}^{K} \left[\sum_{i=0}^{n} \sum_{j=0}^{n} c_{ij} x_{ijk} + p(E_c(k) + E_t(k)) \right] \right\}$$

where $E_c(k)$ and $E_t(k)$ are the excess of load and duration in route k, respectively, and p is the infeasible penalty coefficient. $E_c(k)$ and $E_t(k)$ are equal to zero for all routes if a solution is feasible. $p \in [0.00001, 200000]$ is initially equal to 1 and weighted by a self-adjusting parameter: every 10 iterations, it is divided by 2 if all 10 previous solutions were feasible or multiplied by 2 if all were infeasible. This mechanism was also used in Fu *et al* (2005), and is based on the method used by Gendreau *et al* (1994) in the Tabu route algorithm for the VRP.

Tabu list and stopping criterion

The tabu list and stopping criterion also follow the method described in Fu *et al* (2005). The tabu list contains the move attributes of solutions during the last 5–10 (selected randomly) iterations. The search is terminated if either a specified number of iterations have elapsed in total or since the last best solution was found.

TS algorithm

The following variables are used in the description of the TS algorithm:

iter	current number of iterations;
max_iter	maximum number of iterations;
cons_iter	current number of consecutive iterations without any improvement to the best solution so far;
max_cons_iter	maximum number of consecutive iterations without any improvement to the best solution so far;
cand_list	current number of candidate moves on the list;
max_cand_list	maximum number of candidate moves on the list.

The unified TS algorithm for VRPSTW is described below.

Set $W_{\max}$, $E_{\max}$, $L_{\max}$, α_i and β_i to the corresponding value according to the type of VRPSTW to be solved and the level of importance between objectives (2) and (3).

Generate an initial feasible solution randomly, and set this solution as the current solution and the best solution so far;

Set *iter* and *cons_iter* to 0;
While (*iter* $\leqslant$ *max_iter*) and (*cons_iter* $\leqslant$ *max_cons_iter*) **do**
Begin
  While (*cand_list* $\leqslant$ *max_cand_list*) **do**
    begin
      Select two vertices randomly;
      Perform one of the four types of neighbourhood move randomly;
      Add the solution produced by the selected move to the candidate list;
    end;
  Select the best solution in the candidate list if it is not tabu, or it produces a solution strictly better than the best solution so far;
  Set the new solution as the current solution, update the tabu list and increment *iter*;
  If the new solution improves the best solution so far, update the best solution so far, and set *cons_iter* to 0; Otherwise, increment *cons_iter*;
End.

This style of TS algorithm was found to be effective for the OVRP in Fu *et al* (2005), which is why it has been used as the basis for solving the VRPSTW in this paper. Its simple but powerful mixed neighbourhood structure and the stochastic elements in the method allow effective diversification within a local search framework.

Computational results and comparison

This unified TS algorithm was coded in Delphi 7.0 and implemented on a Pentium-II PC running on 600 MHz with 184 MB RAM. To show the computational performance of the algorithm, it was tested on the 56 benchmark problems generated by Solomon (1987) (can be downloaded from: http://w.cba.neu.edu/~msolomon/problems.htm) and the results were compared with others in the literature.

These test problems were extensively used to test algorithms both for the VRPHTW and for the VRPSTW. In these 100-customer Euclidean problems, the travel times are equivalent to the corresponding Euclidean distances. Six different sets of problems are defined, namely R1, C1, RC1, R2, C2, and RC2. In problem sets R1 and R2, customers are randomly distributed, whereas in sets C1 and C2, they are clustered; and a mix of random and clustered structure is contained in problem sets RC1 and RC2. In problem sets R1, C1 and RC1, the time window is narrow at the central depot so that only a few customers can be served on each route. The time window is wider for problem sets R2, C2, and RC2 so that many customers can be visited on each route and only a few vehicles are required.

Our unified TS algorithm for three of the six main types of VRPSTW that were previously defined (Type 1, Type 2, and Type 3) was tested on the benchmark problems in the literature. The best solutions produced by the algorithm during the course of multiple experiments were compared with those produced by other approaches in the literature, using the criteria of judging the quality of the solution in decreasing order of importance: (1) the total number of vehicles used, (2) the total deviation of time window to start service, and (3) the total vehicle travel distance.

The results were produced with the following bounds: $max\_cand\_list = 350$, $max\_cons\_iter = 5000$, and $max\_iter = 15000$.

Comparison of the results on Type 1 of VRPSTW

Taillard *et al* (1997) designed a TS heuristic for Type 1 of VRPSTW and tested it on the 56 benchmark problems. The results reported were feasible solutions to the VRPHTW in each case, that is, the percentage of non-violated time windows was 100%, and the number of routes was set to the best solution reported in the literature for each problem, not minimized by the algorithm.

As in Taillard *et al* (1997), we suppose that $\alpha_i = 0$, $\beta_i = 100$ for all i. The real Euclidean distances between customers are used during the computations, whereas the final results are rounded to the second decimal. The best solutions produced by our unified TS algorithm during the course of multiple experiments are reported in Table 1 for all 56 test problems, using the format: number of routes/total travel distance, percentage of non-violated time windows. In the table, our best solutions are compared with those produced by Taillard *et al* (1997) for the VRPSTW and other algorithms reported in the literature for the VRPHTW, respectively, using the format: number of routes/total travel distance. In the table, a double asterisk ** indicates that our algorithm has improved the best known solution (lower number of routes required or shorter total travel distance) and a single asterisk * means a tie with the best solution produced by Taillard *et al* (1997). When the percentage of non-violated time windows is 100%, they are compared with those for the VRPHTW as well. An 'H' after ** indicates that our algorithm has improved the best published solution and after * means a tie with the best published solution for the VRPHTW. Overall, our algorithm has improved 25 solutions (12 cases with lower number of routes required, 13 cases with shorter total distance for the same number of routes required and non-violated time windows) and tied 16 solutions on the 56 test problems produced by Taillard *et al* (1997) for the VRPSTW, and improved three solutions and tied 16 best known solutions for the VRPHTW. Note that the method used by Taillard *et al* (1997) used the best known solution at that time for the number of vehicle routes and did not attempt to minimize the number of routes. The results from our algorithm also show that setting the time windows to be soft does obtain significant savings in the number of vehicles required and/or the total vehicle travelling distance for some routes.

The computation time in seconds for different sets of problems is shown in Table 2.

Comparison of the results on Type 2 of VRPSTW

Koskosidis *et al* (1992) developed an optimization-based heuristic for Type 2 of VRPSTW and tested it on the five sets of randomly generated problems and 21 instances of 56 Solomon's benchmark problems. The heuristic started with low penalty coefficients, which were gradually increased. In our algorithm, we suppose the penalty coefficients $\alpha_i = \beta_i = 100$ for all i and run it for the 21 instances listed. The comparison of the results is shown in Table 3, using the format: number of routes/total travel distance, percentage of non-violated time windows. The comparison of the CPU time in seconds is in Table 4.

Our algorithm has improved 12 and tied seven solutions on the 21 instances listed, indicated by ** and *, respectively. Among the 12 improved solutions, eight of them require a lower number of vehicle routes and four are of shorter total travel distance (for the same number of routes required and non-violated time windows). For the problem sets of C1, comparing with the heuristic of Koskosidis *et al* (1992) as well as our algorithm for Type 1 of VRPSTW, our algorithm for Type 2 of VRPSTW takes much more CPU time to find the same best known solutions, and cannot obtain the best known solutions in two instances.

Comparison of the results on Type 3 of VRPSTW

For Type 3 of VRPSTW, Balakrishnan (1993) described three simple heuristics, Chiang and Russell (2004) developed a TS solution method. The eight problems based on the R1 and RC1 sets of the Solomon benchmark problems were used to test the algorithms. The hard time windows in the original benchmark data were converted to soft time windows by allowing a certain percentage of time window violation, $E_{max} = L_{max}$, that is, P_{max}, as in Balakrishnan (1993) and Chiang and Russell (2004). P_{max} (E_{max} and L_{max}) and W_{max} were expressed as a percentage of the maximum allowable route time duration. W_{max} had the interesting effect of making some of the soft time window problems more difficult to solve than the original hard time window problems which specify no limit on wait time. To be consistent with Balakrishnan (1993) and Chiang and Russell (2004), the P_{max} (E_{max} and L_{max}) and W_{max} values varied in combinations of 0, 5, and 10% of the maximum allowable route time duration, and the penalty coefficients α_i and β_i were set equal to 1.

Table 1 Comparison of the results on Type 1 of VRPSTW

	VRPHTW		*VRPSTW*			
Problem	*Best published solution*	*Reference*	*Taillard et al*	*Fu et al*		
R101	19/1650.80	Rochat and Taillard (1995)	19/1650.79	14/1535.24	75%	**
R102	17/1486.12	Rochat and Taillard (1995)	17/1487.60	13/1416.84	89%	**
R103	13/1292.85	Homberger and Gehring (1999)	13/1294.24	11/1267.28	96%	**
R104	9/1013.32	Homberger and Gehring (1999)	10/982.72	9/983.50	99%	**
R105	14/1377.11	Rochat and Taillard (1995)	14/1377.11	13/1441.24	98%	**
R106	12/1252.03	Rochat and Taillard (1995)	12/1259.71	11/1355.25	97%	**
R107	10/1112.16	Chiang and Russell (2004)	10/1126.69	10/1147.59	100%	
R108	9/964.38	Cordeau *et al* (2001)	9/968.59	9/978.69	100%	
R109	11/1194.73	Homberger and Gehring (1999)	11/1214.54	11/1264.22	100%	
R110	10/1125.04	Cordeau *et al* (2001)	11/1080.36	11/1083.99	100%	
R111	10/1096.72	Rousseau *et al* (2002)	10/1104.83	10/1138.47	100%	
R112	9/982.14	Gambardella *et al* (1999)	10/964.01	10/963.22	100%	**
C101	10/828.94	Rochat and Taillard (1995)	10/828.94	10/828.94	100%	*H
C102	10/828.94	Rochat and Taillard (1995)	10/828.94	10/828.94	100%	*H
C103	10/828.06	Rochat and Taillard (1995)	10/828.06	10/831.03	100%	
C104	10/824.78	Rochat and Taillard (1995)	10/824.78	10/824.78	100%	*H
C105	10/828.94	Rochat and Taillard (1995)	10/828.94	10/828.94	100%	*H
C106	10/828.94	Rochat and Taillard (1995)	10/828.94	10/828.94	100%	*H
C107	10/828.94	Rochat and Taillard (1995)	10/828.94	10/828.94	100%	*H
C108	10/828.94	Rochat and Taillard (1995)	10/828.94	10/828.94	100%	*H
C109	10/828.94	Rochat and Taillard (1995)	10/828.94	10/828.94	100%	*H
RC101	14/1697.43	Homberger and Gehring (1999)	14/1696.94	13/1654.30	92%	**
RC102	12/1558.07	Homberger and Gehring (1999)	12/1554.75	12/1593.71	100%	
RC103	11/1261.67	Shaw (1998)	11/1264.27	11/1321.71	100%	
RC104	10/1135.48	Cordeau *et al* (2001)	10/1135.83	10/1175.23	100%	
RC105	13/1637.15	Homberger and Gehring (1999)	13/1643.38	12/1654.07	92%	**
RC106	11/1427.13	Cordeau *et al* (2001)	11/1448.26	11/1422.72	99%	
RC107	11/1230.95	Rochat and Taillard (1995)	11/1230.54	11/1237.64	100%	
RC108	10/1147.26	Homberger and Gehring (1999)	10/1139.82	10/1184.55	100%	
R201	4/1252.37	Homberger and Gehring (1999)	4/1254.80	3/1500.36	89%	**
R202	3/1191.70	Rousseau *et al* (2002)	3/1214.28	3/1205.79	100%	**
R203	3/942.64	Homberger and Gehring (1999)	3/951.59	3/950.36	100%	**
R204	2/838.36	Chiang and Russell (2004)	2/941.76	2/854.30	100%	**
R205	3/994.42	Rousseau *et al* (2002)	3/1038.72	3/1001.75	100%	**
R206	3/906.14	Schrimpf *et al* (2000)	3/932.47	3/917.94	100%	**
R207	2/906.37	Chiang and Russell (2004)	3/837.20	2/903.01	100%	**H
R208	2/731.23	Homberger and Gehring (1999)	2/748.01	2/738.27	100%	**
R209	3/910.55	Homberger and Gehring (1999)	3/959.47	3/909.89	100%	**H
R210	3/955.39	Homberger and Gehring (1999)	3/980.90	3/948.20	100%	**H
R211	2/909.29	Chiang and Russell (2004)	2/923.80	2/953.18	100%	
C201	3/591.56	Rochat and Taillard (1995)	3/591.56	3/591.56	100%	*H
C202	3/591.56	Rochat and Taillard (1995)	3/591.56	3/591.56	100%	*H
C203	3/591.17	Rochat and Taillard (1995)	3/591.17	3/591.17	100%	*H
C204	3/590.60	Rochat and Taillard (1995)	3/590.60	3/590.60	100%	*H
C205	3/588.88	Rochat and Taillard (1995)	3/588.88	3/588.88	100%	*H
C206	3/588.49	Rochat and Taillard (1995)	3/588.49	3/588.49	100%	*H
C207	3/588.29	Rochat and Taillard (1995)	3/588.29	3/588.29	100%	*H
C208	3/588.32	Rochat and Taillard (1995)	3/588.32	3/588.32	100%	*H
RC201	4/1406.94	Cordeau *et al* (2001)	4/1413.79	4/1409.88	100%	**
RC202	3/1389.57	Homberger and Gehring (1999)	4/1164.25	3/1435.56	100%	**
RC203	3/1060.45	Homberger and Gehring (1999)	3/1112.55	3/1062.38	100%	**
RC204	3/799.32	Homberger and Gehring (1999)	3/831.69	3/799.98	100%	**
RC205	4/1302.42	Homberger and Gehring (1999)	4/1328.21	3/1656.80	93%	**
RC206	3/1160.91	Cordeau *et al* (2001)	3/1158.81	3/1186.80	100%	
RC207	3/1062.05	Cordeau *et al* (2001)	3/1082.32	3/1127.83	100%	
RC208	3/832.36	Cordeau *et al* (2001)	3/847.90	3/846.10	100%	**

The computational results of our unified TS algorithm (UTS) and the comparison with the best solution found by Balakrishnan's simple heuristics (SIM) and Chiang and Russell's TS with advanced recovery (AR) are presented in Tables 5 and 6. Our algorithm solved all problem instances listed but one, while the simple heuristics left several problem instances unsolved. From the information given in the tables, our unified TS algorithm generally outperforms Balakrishnan's simple heuristics. Comparing the final solutions found by our TS algorithm with those by Chiang and Russell's TS, there are seven cases where our unified TS algorithm clearly gives a better solution with less total route distance travelled for the same number of vehicles used and 100% non-violated windows (denoted by ** in Table 5); also there are 30 cases where our unified TS algorithm produces more non-violated windows for the same number of vehicles used (denoted by * in Tables 5 and 6). In these 30 cases denoted by *, the improvement in the percentage of non-violated windows is generally at the expense of greater distance travelled; the best solution depends on the weightings used for these elements of the objective function.

Table 2 CPU time on Type 1 of VRPSTW

Problem sets	*CPU time in second*	*Average*
R1	313.08–1203.26	786.34
C1	18.68–238.92	68.41
RC1	190.65–1130.75	697.25
R2	140.77–897.37	528.3
C2	25.37–133.47	56.97
RC2	295.66–882.21	548.73

Table 3 Comparison of the results on Type 2 of VRPSTW

Problem	*Koskosidis et al*		*Fu et al*		
	K/distance	*Non-violated windows (%)*	*K/distance*	*Non-violated windows (%)*	
R101	21/1856	100	14/1872.94	56	**
R102	19/1628	100	13/1732.54	71	**
R103	14/1428	100	12/1542.79	91	**
R104	10/1114	100	10/1107.18	100	**
R108	10/975	100	10/968.34	100	**
R109	13/1244	98	11/1379.87	96	**
C101	10/829	100	10/828.94	100	*
C102	10/829	100	10/828.94	100	*
C103	10/829	100	10/918.08	100	
C104	10/829	100	10/899.00	100	
C105	10/829	100	10/828.94	100	*
C106	10/829	100	10/828.94	100	*
C107	10/829	100	10/828.94	100	*
C108	10/829	100	10/828.94	100	*
C109	10/829	100	10/828.94	100	*
RC101	16/1815	95	13/1851.22	74	**
RC102	14/1605	94	13/1772.42	99	**
RC103	13/1390	100	11/1416.81	100	**
RC104	10/1353	100	10/1262.55	100	**
RC106	13/1541	92	12/1531.57	99	**
RC108	11/1315	99	11/1224.72	100	**

Table 4 Comparison of CPU time on Type 2 of VRPSTW

Algorithm	*Problem sets*	*CPU time in seconds*	*Average*	*Computer*
Koskosidis *et al*	R1	209.1–903.3	560.9	
	C1	2.9–3.3	3.0	IBM3081/VM370
	RC1	570.0–834.7	689.4	
Fu *et al*	R1	634.8–1357.3	993.1	600 MHz Pentium-II
	C1	188.5–472.1	315.1	PC with 184 MB RAM
	RC1	453.8–1224.5	810.5	

Table 5 Comparison of the results on Type 3 of VRPSTW

Problem	W_{max}:	*0*			*5*			*10*			*0*			*5*		
	P_{max} (E_{max}, L_{max}):	*0*			*0*			*0*			*5*			*5*		
		SIM	*AR*	*UTS*	*SIM*	*AR*	*UTS*	*SIM*	*AR*	*UTS*	*SIM*	*AR*	*UTS*	*SIM*	*AR*	*UTS*
R101	Number of vehicles used		22		19	19	20	19	19	19	16	14	15	17	14	14
	Total route distance		2439		2043	1808	1757	1915	1692	1695	1917	1483	1628	1903	1392	1456
	% Non-violated windows		100		100	100	100	100	100	100	55	25	42	72	29	37*
R102	Number of vehicles used		19	19	19	17	17	19	17	17	14	12	12	15	12	12
	Total route distance		1958	1685**	1877	1600	1470**	1890	1511	1490**	1754	1364	1389	1693	1259	1348
	% Non-violated windows		100	100	100	100	100	100	100	100	69	39	61*	80	44	60*
R103	Number of vehicles used		14	14		13	14		13	14	13	11	11	13	10	11
	Total route distance		1475	1381**		1370	1234		1304	1109	1436	1126	1189	1530	1134	1232
	% Non-violated windows		100	100		100	100		100	100	77	60	78*	84	60	81
R109	Number of vehicles used	13	12	12	13	12	12	13	12	12	12	11	11	12	11	11
	Total route distance	1567	1219	1206**	1482	1172	1159**	1492	1165	1158**	1383	1123	1158	1363	1093	1140
	% Non-violated windows	100	100	100	100	100	100	100	100	100	73	62	82*	80	58	82*

Problem	W_{max}:	*10*			*0*			*5*			*10*		
	P_{max} (E_{max}, L_{max}):	*5*			*10*			*10*			*10*		
		SIM	*AR*	*UTS*	*SIM*	*AR*	*UTS*	*SIM*	*AR*	*UTS*	*SIM*	*AR*	*UTS*
R101	Number of vehicles used	17	14	14	14	12	12	15	12	12	15	12	12
	Total route distance	1885	1370	1438	1737	1266	1399	1832	1216	1364	1832	1212	1376
	% Non-violated windows	72	24	45*	44	14	33*	62	11	37*	62	8	31*
R102	Number of vehicles used	15	12	12	13	11	11	14	11	11	14	10	11
	Total route distance	1636	1265	1339	1507	1167	1324	1790	1147	1272	1569	1173	1287
	% Non-violated windows	83	47	61*	63	35	55*	78	39	56*	81	33	51
R103	Number of vehicles used	13	11	11	12	10	10	13	10	10	13	10	10
	Total route distance	1452	1066	1168	1363	1028	1209	1575	1008	1197	1657	1013	1185
	% Non-violated windows	86	59	73*	68	57	76*	82	56	75*	83	58	76*
R109	Number of vehicles used	13	11	11	11	10	11	12	10	11	12	10	11
	Total route distance	1445	1084	1168	1311	1017	1161	1431	1019	1176	1431	1005	1183
	% Non-violated windows	95	60	75*	67	54	85*	90	47	82	90	47	82

Table 6 Comparison of the results on Type 3 of VRPSTW

Problem	W_{max}:		*0*			*5*			*10*			*0*			*5*	
	P_{max} (E_{max}, L_{max}):		*0*			*0*			*0*			*5*			*5*	
		SIM	*AR*	*UTS*	*SIM*	*AR*	*UTS*	*SIM*	*AR*	*UTS*	*SIM*	*AR*	*UTS*	*SIM*	*AR*	*UTS*
RC101	Number of vehicles used	16	5	16	16	15	15	16	15	15	14	12	13	15	13	13
	Total route distance	2200	1764	1913	2012	1643	1704	2012	1651	1685	1835	1522	1594	1972	1425	1554
	% Non-violated windows	100	100	100	100	100	100	100	100	100	68	47	72	94	44	72*
RC102	Number of vehicles used		14	14	14	13	14	14	13	14	13	12	12	14	11	11
	Total route distance		1627	1675	1807	1560	1617	1808	1530	1502	1679	1368	1523	1776	1357	1475
	% Non-violated windows		100	100	100	100	100	100	100	100	84	60	79*	93	61	74*
RC103	Number of vehicles used	13	11	12	12	11	12	12	11	12	12	10	11	13	10	11
	Total route distance	1885	1362	1428	1676	1296	1358	1679	1284	1331	1605	1229	1265	1680	1186	1251
	% Non-violated windows	100	100	100	100	100	100	100	100	100	88	79	90	97	69	89
RC106	Number of vehicles used	13	12	13		12	12		12	12	13	11	11	13	11	11
	Total route distance	1664	1424	1492		1409	1420		1409	1414	1620	1269	1329	1699	1233	1325
	% Non-violated windows	100	100	100		100	100		100	100	95	71	82*	98	58	77*

Problem	W_{max}:		*10*			*0*			*5*			*10*	
	P_{max} (E_{max}, L_{max}):		*5*			*10*			*10*			*10*	
		SIM	*AR*	*UTS*	*SIM*	*AR*	*UTS*	*SIM*	*AR*	*UTS*	*SIM*	*AR*	*UTS*
RC101	Number of vehicles used	14	13	13	14	11	12	14	11	12	15	11	12
	Total route distance	1839	1424	1529	1784	1305	1502	1795	1288	1474	1832	1275	1457
	% Non-violated windows	56	39	64*	60	25	59	61	36	59	62	27	54
RC102	Number of vehicles used	13	11	12	14	11	11	13	11	11	14	11	11
	Total route distance	1850	1375	1413	2060	1249	1503	1719	1218	1458	1569	1222	1367
	% Non-violated windows	88	58	81	97	55	69*	83	56	78*	81	56	74*
RC103	Number of vehicles used	12	10	11	12	10	10	12	10	11	13	10	11
	Total route distance	1469	1183	1254	1571	1137	1258	1530	1123	1266	1657	1119	1275
	% Non-violated windows	82	69	86	92	65	86*	92	63	87	83	65	90
RC106	Number of vehicles used	12	11	11	13	10	11	13	10	11	12	10	11
	Total route distance	1496	1223	1336	1620	1191	1301	1620	1158	1303	1431	1160	1337
	% Non-violated windows	71	61	81*	97	47	77	97	50	73	90	49	81

Table 7 Comparison of CPU time on Type 3 of VRPSTW

Algorithm	*Problem sets*	*CPU time in seconds*	*Computer*
SIM	R1	18.9–79.1	
	RC1	17.6–55.1	25 MHz 80386/387
AR	R1	448.2–692.4	
	RC1	595.8–844.8	2.25 to GHz Athlon
UTS	RI	170.0–1586.3	600 MHz Pentium-II PC
	RCI	193.1–1899.7	with 184 MB RAM

The computational requirements for TS are greater than the simple heuristics, as shown in Table 7.

Conclusions

The VRPSTW is an extension of the basic VRP and may arise in a variety of applications. The different forms of time window violation allowed lead to different types of VRPSTW. The existing approaches in the literature are usually designed for a special type of VRPSTW. In this paper, the differences and relationships between six main types of VRPSTW are discussed. Then a unified penalty function and a unified TS algorithm for these main types of VRPSTW is proposed, with which a given type of VRPSTW can be solved by simply setting appropriate values for the corresponding parameters in the penalty function. The distinctive features of this TS algorithm are the use of a mixed neighbourhood structure based on the 2-interchange generation mechanism, the allowance of the search process to examine solutions that may be infeasible with respect to the capacity and duration constraints, and the use of stochastic diversification in the selection of the neighbourhood moves and the tabu length. Finally, to test the computational performance of the algorithm, we ran it on the benchmark problems and compared the results with other methods for three types of VRPSTW in the literature. It showed that our algorithm has improved many best known solutions for the benchmark problems.

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