# **Delay Management on a Path**



Sven Jäger

OR 2023 August 31, 2023, Hamburg



# **Motivation**

Frankfurt(Main)Hbf	Di, 29.08.23	ab 09:19 16	RE 30 (4154)
Kassel Hbf	Di, 29.08.23	an 11:33 7	

Umsteigezeit 13 Min.			
Kassel Hbf	Di, 29.08.23	ab 11:46 11	RB 83 (24014)
Göttingen	Di, 29.08.23	an 12:45 5	



Umsteigezeit 19 Min.			
Göttingen	Di, 29.08.23	ab 13:04 6	ME RE2 (82828)
Uelzen	Di, 29.08.23	an 15:39 103	
Umsteigezeit 22 Min.			
Uelzen	Di, 29.08.23	ab 16:01 103	ME RE3 (82128)
Hamburg Hbf	Di, 29.08.23	an 17:03 13A-C	
Umsteigezeit 13 Min.			
Hamburg Hbf (S-Bahn)	Di, 29.08.23	ab 17:16 1	S 3
Hamburg Dammtor	Di, 29.08.23	an 17:18 1	









**Given:**  $\rightarrow$  Directed path (V, A) on nodes V = {v<sub>1</sub>, ..., v<sub>m+1</sub>} with arcs a<sub>i</sub> = (v<sub>i</sub>, v<sub>i+1</sub>)





 $\textbf{Given:} \rightarrow \text{ Directed path (V, A) on nodes } V = \{v_1, \ldots, v_{m+1}\} \text{ with arcs } a_i = (v_i, v_{i+1})$ 

> planned departure times  $\pi_i^{dep}$  for i = 1, ..., m





**Given:** Directed path (V, A) on nodes  $V = \{v_1, \dots, v_{m+1}\}$  with arcs  $a_i = (v_i, v_{i+1})$ 

- > planned departure times  $\pi_i^{dep}$  for i = 1, ..., m
- ightarrow normal driving durations  $L_a \ge 0$  of arcs  $a \in A$ ,





**Given:**  $\rightarrow$  Directed path (V, A) on nodes V = {v<sub>1</sub>, ..., v<sub>m+1</sub>} with arcs a<sub>i</sub> = (v<sub>i</sub>, v<sub>i+1</sub>)

- > planned departure times  $\pi_i^{dep}$  for i = 1, ..., m
- ightarrow normal driving durations  $L_a \ge 0$  of arcs  $a \in A$ ,
- $\,\,\,$  source delays d<sub>a</sub>  $\geq$  0 on the arcs a  $\in$  A,



**Given:** Directed path (V, A) on nodes  $V = \{v_1, \dots, v_{m+1}\}$  with arcs  $a_i = (v_i, v_{i+1})$ 

- > planned departure times  $\pi_i^{dep}$  for i = 1, ..., m
- ightarrow normal driving durations  $L_a \ge 0$  of arcs  $a \in A$ ,
- $\rightarrow$  source delays d<sub>a</sub>  $\geq$  0 on the arcs a  $\in$  A,
- $\, \cdot \,$  numbers  $w_{i,j} \geq 0$  of passengers traveling from  $v_i$  to  $v_j$  for  $1 \leq i < j \leq m+1,$



**Given:** Directed path (V, A) on nodes  $V = \{v_1, \dots, v_{m+1}\}$  with arcs  $a_i = (v_i, v_{i+1})$ 

- > planned departure times  $\pi_i^{dep}$  for i = 1, ..., m
- $\,\,\,$  normal driving durations  $L_a \geq 0$  of arcs  $a \in A$ ,
- $\rightarrow$  source delays d<sub>a</sub>  $\geq$  0 on the arcs a  $\in$  A,
- $\, \cdot \,$  numbers  $w_{i,j} \geq 0$  of passengers traveling from  $v_i$  to  $v_j$  for  $1 \leq i < j \leq m+1,$
- > Delay T incurred by missing a connection (e.g. period length).



**Given:**  $\rightarrow$  Directed path (V, A) on nodes V = {v<sub>1</sub>, ..., v<sub>m+1</sub>} with arcs a<sub>i</sub> = (v<sub>i</sub>, v<sub>i+1</sub>)

- > planned departure times  $\pi_i^{dep}$  for i = 1, ..., m
- $\,\,\,$  normal driving durations  $L_a \geq 0$  of arcs  $a \in A$ ,
- ightarrow source delays  $d_a \ge 0$  on the arcs  $a \in A$ ,
- $\, > \,$  numbers  $w_{i,j} \geq 0$  of passengers traveling from  $v_i$  to  $v_j$  for  $1 \leq i < j \leq m+1,$
- > Delay T incurred by missing a connection (e.g. period length).

Task: Find new departure times  $x_i^{dep} \ge \pi_i^{dep}$  for i = 1, ..., m such that the total delay of all passengers is minimized.

> For all  $i \in \{1, \ldots, m\}$  the arrival time at node  $v_{i+1}$  in the disposition timetable will be

$$x_{i+1}^{arr} = x_i^{dep} + L_{a_i} + d_{a_i}. \label{eq:constraint}$$

> For all  $i \in \{1, \ldots, m\}$  the arrival time at node  $v_{i+1}$  in the disposition timetable will be

$$x_{i+1}^{arr} = x_i^{dep} + L_{a_i} + d_{a_i}. \label{eq:constraint}$$

> If  $x_i^{arr} \le x_i^{dep}$ , then the transfer at  $v_i$  is **maintained**. Otherwise, it is **missed**.

> For all  $i \in \{1, \ldots, m\}$  the arrival time at node  $v_{i+1}$  in the disposition timetable will be

$$x_{i+1}^{arr} = x_i^{dep} + L_{a_i} + d_{a_i}. \label{eq:constraint}$$

- > If  $x_i^{arr} \le x_i^{dep}$ , then the transfer at  $v_i$  is **maintained**. Otherwise, it is **missed**.
- For 1 ≤ i < j ≤ m + 1 the origin-destination pair (i, j) is maintained if the transfers at all v<sub>k</sub>, k ∈ {i + 1,..., j − 1}, are maintained. Otherwise, it is dropped.

> For all  $i \in \{1, \ldots, m\}$  the arrival time at node  $v_{i+1}$  in the disposition timetable will be

$$x_{i+1}^{arr} = x_i^{dep} + L_{a_i} + d_{a_i}. \label{eq:constraint}$$

- > If  $x_i^{arr} \leq x_i^{dep}$  , then the transfer at  $v_i$  is **maintained**. Otherwise, it is **missed**.
- For 1 ≤ i < j ≤ m + 1 the origin-destination pair (i, j) is maintained if the transfers at all v<sub>k</sub>, k ∈ {i + 1,..., j − 1}, are maintained. Otherwise, it is dropped.
- > The objective function is

$$\sum_{\substack{1 \leq i < j \leq m+1 \\ (i,j) \text{ maintained}}} w_{i,j} \cdot (x_j^{arr} - \pi_{j-1}^{dep} - L_{a_{j-1}}) + \sum_{\substack{1 \leq i < j \leq m+1 \\ (i,j) \text{ dropped}}} w_{i,j} \cdot T.$$



#### Gatto et al., 2004

> Motivation: Passengers arrive by feeder trains that may be delayed.



#### Gatto et al., 2004

- > Motivation: Passengers arrive by feeder trains that may be delayed.
- Each origin-destination pair has a given source delay. The planned trains do not get additional delays.



#### Gatto et al., 2004

- > Motivation: Passengers arrive by feeder trains that may be delayed.
- Each origin-destination pair has a given source delay. The planned trains do not get additional delays.
- > There are no slack times, i.e., if a train  $a_{i+1}$  waits for a train  $a_i$ , then it will get exactly the same delay.



#### Gatto et al., 2004

- > Motivation: Passengers arrive by feeder trains that may be delayed.
- Each origin-destination pair has a given source delay. The planned trains do not get additional delays.
- > There are no slack times, i.e., if a train a<sub>i+1</sub> waits for a train a<sub>i</sub>, then it will get exactly the same delay.
- > If all passengers have delay in {0,1}, the problem can be solved in polynomial time.



#### Gatto et al., 2004

- > Motivation: Passengers arrive by feeder trains that may be delayed.
- Each origin-destination pair has a given source delay. The planned trains do not get additional delays.
- > There are no slack times, i.e., if a train a<sub>i+1</sub> waits for a train a<sub>i</sub>, then it will get exactly the same delay.
- > If all passengers have delay in  $\{0, 1\}$ , the problem can be solved in polynomial time.

#### Gatto et al., 2005

> If there are slack times, the problem becomes NP-hard.

### **Main Result**

#### Theorem

The delay management problem on a line with delays occurring on the driving arcs can be solved in time  $O(m^2)$ , even if there are arbitrary delays and slack times at the transfer stations.

## **Main Result**

#### Theorem

The delay management problem on a line with delays occurring on the driving arcs can be solved in time  $O(m^2)$ , even if there are arbitrary delays and slack times at the transfer stations.

> The dynamic program can be generalized to out-trees.

## **Main Result**

#### Theorem

The delay management problem on a line with delays occurring on the driving arcs can be solved in time  $O(m^2)$ , even if there are arbitrary delays and slack times at the transfer stations.

- > The dynamic program can be generalized to out-trees.
- > The hardness proof of Gatto et al. shows that the problem is hard for in-trees of the form





> For  $1 \le k \le \ell \le m$  let  $z[k, \ell]$  be the smallest possible total delay of passengers with origin  $\ge k$  and destination  $> \ell$  under the condition that the transfers at stations  $k + 1, \dots, \ell - 1$  are maintained.



- For 1 ≤ k ≤ ℓ ≤ m let z[k, ℓ] be the smallest possible total delay of passengers with origin ≥ k and destination > ℓ under the condition that the transfers at stations k + 1, ..., ℓ − 1 are maintained.
- > Then z[1, 1] is the optimal objective value.



- For 1 ≤ k ≤ ℓ ≤ m let z[k, ℓ] be the smallest possible total delay of passengers with origin ≥ k and destination > ℓ under the condition that the transfers at stations k + 1,..., ℓ − 1 are maintained.
   Then z[1, 1] is the optimal objective value.
- Then z[i, i] is the optimal objective value
- > z[k, m + 1] = 0 for  $k = 1, \dots, m$ .



> 
$$z[k, m + 1] = 0$$
 for  $k = 1, ..., m$ .

$$z[\ell,\ell] = \underbrace{w_{\ell,\ell+1} \cdot d_{a_\ell}}_{\text{dest. } \ell+1} + \underbrace{z[\ell,\ell+1]}_{\text{dest. } > \ell+1}$$

for 
$$\ell = 1, \ldots, m$$



$$\begin{aligned} \mathbf{P} \ z[k,m+1] &= 0 \ \text{for} \ k = 1, \dots, m, \\ z[\ell,\ell] &= \underbrace{w_{\ell,\ell+1} \cdot d_{a_\ell}}_{\text{dest.} \ell+1} + \underbrace{z[\ell,\ell+1]}_{\text{dest.} > \ell+1} & \text{for} \ \ell = 1, \dots, m \\ z[k,\ell] &= \min \left\{ \underbrace{\sum_{\substack{k \leq i < \ell < j \\ \text{origin} < \ell}} w_{i,j} \cdot T + \underbrace{z[\ell,\ell]}_{\text{origin} \geq \ell}, \quad \underbrace{\sum_{\substack{i=k \\ \text{dest.} \ell+1}}^{\ell} w_{i,\ell+1} \cdot D[k, \dots,\ell]}_{\text{dest.} > \ell+1} + \underbrace{z[k,\ell+1]}_{\text{dest.} > \ell+1} \right\} & \text{for} \ 1 \leq k < \ell \leq m, \end{aligned}$$

where  $D[k, \dots, \ell]$  is the delay of train  $\ell$  if transfers are maintained at stations  $k + 1, \dots, \ell$ .



$$\begin{array}{l} \textbf{P} \ z[k,m+1] = 0 \ \text{for} \ k = 1, \ldots, m. \\ z[\ell,\ell] = \underbrace{w_{\ell,\ell+1} \cdot d_{a_\ell}}_{\text{dest.} \ \ell+1} + \underbrace{z[\ell,\ell+1]}_{\text{dest.} \ >\ell+1} & \text{for} \ \ell = 1, \ldots, m \\ \end{array} \\ z[k,\ell] = \min \left\{ \underbrace{\sum_{\substack{k \leq i < \ell < j \\ \text{origin} \ < \ell}} w_{i,j} \cdot T + \underbrace{z[\ell,\ell]}_{\text{origin} \ \geq \ell}, \quad \underbrace{\sum_{\substack{i = k \\ \text{dest.} \ \ell+1}}^{\ell} w_{i,\ell+1} \cdot D[k, \ldots,\ell]}_{\text{dest.} \ >\ell+1} + \underbrace{z[k,\ell+1]}_{\text{dest.} \ >\ell+1} \right\} & \text{for} \ 1 \leq k < \ell \leq m, \end{array}$$

where  $D[k, \dots, \ell]$  is the delay of train  $\ell$  if transfers are maintained at stations  $k + 1, \dots, \ell$ .



$$\begin{array}{l} \textbf{P} \ z[k,m+1] = 0 \ \text{for} \ k = 1, \ldots, m. \\ z[\ell,\ell] = \underbrace{w_{\ell,\ell+1} \cdot d_{a_\ell}}_{\text{dest.} \ \ell+1} + \underbrace{z[\ell,\ell+1]}_{\text{dest.} \ >\ell+1} & \text{for} \ \ell = 1, \ldots, m \\ \end{array} \\ z[k,\ell] = \min \left\{ \underbrace{\sum_{\substack{k \leq i < \ell < j \\ \text{origin} \ < \ell}} w_{i,j} \cdot T + \underbrace{z[\ell,\ell]}_{\text{origin} \ \geq \ell}, \quad \underbrace{\sum_{\substack{i = k \\ \text{dest.} \ \ell+1}}^{\ell} w_{i,\ell+1} \cdot D[k, \ldots,\ell]}_{\text{dest.} \ >\ell+1} + \underbrace{z[k,\ell+1]}_{\text{dest.} \ >\ell+1} \right\} & \text{for} \ 1 \leq k < \ell \leq m, \end{array}$$

where  $D[k, \dots, \ell]$  is the delay of train  $\ell$  if transfers are maintained at stations  $k + 1, \dots, \ell$ .



$$\begin{aligned} \mathbf{P} \ z[k,m+1] &= 0 \ \text{for} \ k = 1, \dots, m, \\ z[\ell,\ell] &= \underbrace{w_{\ell,\ell+1} \cdot d_{a_\ell}}_{\text{dest.} \ell+1} + \underbrace{z[\ell,\ell+1]}_{\text{dest.} > \ell+1} & \text{for} \ \ell = 1, \dots, m \\ z[k,\ell] &= \min \left\{ \underbrace{\sum_{\substack{k \leq i < \ell < j \\ \text{origin} < \ell}} w_{i,j} \cdot T + \underbrace{z[\ell,\ell]}_{\text{origin} \geq \ell}, \quad \underbrace{\sum_{\substack{i=k \\ \text{dest.} \ell+1}}^{\ell} w_{i,\ell+1} \cdot D[k, \dots,\ell]}_{\text{dest.} > \ell+1} + \underbrace{z[k,\ell+1]}_{\text{dest.} > \ell+1} \right\} & \text{for} \ 1 \leq k < \ell \leq m, \end{aligned}$$

where  $D[k, \dots, \ell]$  is the delay of train  $\ell$  if transfers are maintained at stations  $k + 1, \dots, \ell$ .











	1	2	3	4	5	6
1						0
2						0
3						0
4					0	0
5					0	0



	1	2	3	4	5	6
1						0
2						0
3					24	0
4					0	0
5					0	0

- Don't wait at 5:  $4 \cdot 6 + 0 = 24$
- > Wait at 5:  $35 \cdot 1 + 0 = 35$



	1	2	3	4	5	6
1						0
2					24	0
3					24	0
4					0	0
5					0	0

- > Don't wait at 5:  $4 \cdot 6 + 0 = 24$
- > Wait at 5:  $35 \cdot 2 + 0 = 70$

T = 6



	1	2	3	4	5	6
1					118	0
2					24	0
3					24	0
4					0	0
5					0	0

<ul> <li>Don't wait at 5:</li> </ul>	$28 \cdot 6 + 0 = 168$

• Wait at 5:  $59 \cdot 2 + 0 = 118$ 



	1	2	3	4	5	6
1					118	0
2					24	0
3					24	0
4				0	0	0
5					0	0



	1	2	3	4	5	6
1					118	0
2					24	0
3				24	24	0
4				0	0	0
5					0	0

> Don't wait at 4:	$4 \cdot 6 + 0 = 24$		
> Wait at 4:	$20 \cdot 2 + 24 = 64$		



	1	2	3	4	5	6
1					118	0
2				126	24	0
3				24	24	0
4				0	0	0
5					0	0

<ul> <li>Don't wait at 4:</li> </ul>	$21 \cdot 6 + 0 = 126$
> Wait at 4:	$37 \cdot 3 + 24 = 135$



	1	2	3	4	5	6
1				229	118	0
2				126	24	0
3				24	24	0
4				0	0	0
5					0	0

> Don't wait at 4:	$45 \cdot 6 + 0 = 270$
> Wait at 4:	$37 \cdot 3 + 118 = 229$



	1	2	3	4	5	6
1				229	118	0
2				126	24	0
3			24	24	24	0
4				0	0	0
5					0	0

T = 6



	1	2	3	4	5	6
1				229	118	0
2			126	126	24	0
3			24	24	24	0
4				0	0	0
5					0	0

> Don't wait at 3:	$17 \cdot 6 + 24 = 126$

 $0 \cdot 4 + 126 = 126$ 



	1	2	3	4	5	6
1			229	229	118	0
2			126	126	24	0
3			24	24	24	0
4				0	0	0
5					0	0

<ul> <li>Don't wait at 3:</li> </ul>	$41 \cdot 6 + 24 = 270$
Wait at 3:	$0 \cdot 4 + 229 = 229$





T = 6



	1	2	3	4	5	6
1		244	229	229	118	0
2		126	126	126	24	0
3			24	24	24	0
4				0	0	0
5					0	0

- > Don't wait at 2:  $39 \cdot 6 + 126 = 360$
- > Wait at 2:

 $15 \cdot 1 + 229 = 244$ 





## **Possible Future Work**

- > Approximation algorithms for more complicated networks
- Fixed-parameter tractability
- > Online delay management

#### **Previous Work**

 Gatto et al. (2004) consider a single line without slacks and passengers arriving with delays from {0,1}.

- Gatto et al. (2004) consider a single line without slacks and passengers arriving with delays from {0,1}.
- > The delays of all passengers boarding at station  $v_i$  become known when the train arrives at  $v_i$ .

- Gatto et al. (2004) consider a single line without slacks and passengers arriving with delays from {0,1}.
- > The delays of all passengers boarding at station v<sub>i</sub> become known when the train arrives at v<sub>i</sub>.
- > In this case, a solution specifies a single station where the train waits and from which it keeps the delay.

- Gatto et al. (2004) consider a single line without slacks and passengers arriving with delays from {0,1}.
- > The delays of all passengers boarding at station v<sub>i</sub> become known when the train arrives at v<sub>i</sub>.
- > In this case, a solution specifies a single station where the train waits and from which it keeps the delay.
- > For this setting they give a 2-competitive online algorithm.

- Gatto et al. (2004) consider a single line without slacks and passengers arriving with delays from {0,1}.
- > The delays of all passengers boarding at station v<sub>i</sub> become known when the train arrives at v<sub>i</sub>.
- > In this case, a solution specifies a single station where the train waits and from which it keeps the delay.
- > For this setting they give a 2-competitive online algorithm.
- > Krumke, Thielen, and Zeck gave a lower bound of 1.837.

#### **Previous Work**

- Gatto et al. (2004) consider a single line without slacks and passengers arriving with delays from {0,1}.
- > The delays of all passengers boarding at station v<sub>i</sub> become known when the train arrives at v<sub>i</sub>.
- > In this case, a solution specifies a single station where the train waits and from which it keeps the delay.
- > For this setting they give a 2-competitive online algorithm.
- > Krumke, Thielen, and Zeck gave a lower bound of 1.837.

#### What about our setting?

- Arbitrary delays
- Slack times

#### When does the delay become known?

- **A** The delay of a train a<sub>i</sub> becomes known when the train departs.
- **B** The delay of a train a<sub>i</sub> becomes known when the train arrives.

#### When does the delay become known?

- **A** The delay of a train a<sub>i</sub> becomes known when the train departs.
- **B** The delay of a train a<sub>i</sub> becomes known when the train arrives.

#### Example (A)



#### When does the delay become known?

- **A** The delay of a train a<sub>i</sub> becomes known when the train departs.
- **B** The delay of a train a<sub>i</sub> becomes known when the train arrives.

#### Example (A)



#### When does the delay become known?

- **A** The delay of a train a<sub>i</sub> becomes known when the train departs.
- **B** The delay of a train a<sub>i</sub> becomes known when the train arrives.

#### Example (A)



- > Total delay:  $(\phi + 1) \cdot 2$
- Without waiting:  $\phi \cdot 2 + 1$
- Competitive ratio:  $\sqrt{5} 1 \approx 1.236$ .

#### When does the delay become known?

- **A** The delay of a train a<sub>i</sub> becomes known when the train departs.
- **B** The delay of a train a<sub>i</sub> becomes known when the train arrives.

#### Example (A)



#### When does the delay become known?

- **A** The delay of a train a<sub>i</sub> becomes known when the train departs.
- **B** The delay of a train a<sub>i</sub> becomes known when the train arrives.

#### Example (A)



- > Total delay:  $\phi \cdot 2$
- > With waiting:  $\phi + 1$
- Competitive ratio:  $\sqrt{5} 1 \approx 1.236$ .

#### When does the delay become known?

- **A** The delay of a train a<sub>i</sub> becomes known when the train departs.
- **B** The delay of a train a<sub>i</sub> becomes known when the train arrives.

#### Example (B)



#### When does the delay become known?

- **A** The delay of a train a<sub>i</sub> becomes known when the train departs.
- **B** The delay of a train a<sub>i</sub> becomes known when the train arrives.

#### Example (B)



#### When does the delay become known?

- **A** The delay of a train a<sub>i</sub> becomes known when the train departs.
- **B** The delay of a train a<sub>i</sub> becomes known when the train arrives.

#### Example (B)



#### When does the delay become known?

- **A** The delay of a train a<sub>i</sub> becomes known when the train departs.
- **B** The delay of a train a<sub>i</sub> becomes known when the train arrives.

#### Example (B)



- > Total delay:  $\varepsilon \cdot 2 + 1 \cdot x$ ,
- > Waiting until arrival:  $(1 + \varepsilon) \cdot (x + \delta)$ ,
- > Without waiting:  $\varepsilon \cdot 2$ ,
- Competitive ratio:  $\geq 1 + \frac{1}{1+\varepsilon} \xrightarrow{\varepsilon \to 0} 2$ .



**1.** The delay management problem on out-trees with source delays on the arcs can be solved in polynomial time by a dynamic program (while it is NP-hard for in-trees).

#### **Summary**

- **1.** The delay management problem on out-trees with source delays on the arcs can be solved in polynomial time by a dynamic program (while it is NP-hard for in-trees).
- 2. There are different interesting online models (with simple lower bounds).

# Thank you!



#### References

- > M. Gatto, B. Glaus, R. Jacob, L. Peeters, and P. Widmayer: Railway delay management: Exploring the algorithmic complexity. SWAT 2004
- > M. Gatto, R. Jacob, L. Peeters, and P. Widmayer: Online delay management on a single train line. Dagstuhl Workshp Railway Optimization 2004
- > M. Gatto, R. Jacob, L. Peeters, and A. Schöbel: The computational complexity of delay management. WG 2005
- 14 Delay Management on a Path