# Combinatorial Benders Approach for the Quay Crane Scheduling Problem

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- **1. Problem Description**
- 2. Mathematical formulation
- 3. Combinatorial Benders Decomposition
- 4. Computational Results
- 5. Conclusion

- Definition: Schedule quay cranes (abbr. QCs) to unload or load containers from or into the vessel with respect to a given objective function(e.g. minimizing the maximum completion time).
- According to the classification of Bierwirth and Meisel (2010, 2015), class
   [group,prec| ready,pos,move|cross,save|max(compl)]
   Reference :

Reference : Bierwirth and Meisel (2009)



Difficulties : 1) spatial constraints: non-crossing;

2) task precedence

Result in complex operation sequence constraints.

Even small-scale instances hard to be solved to optimal – 2 QCs, 10 bays – 2 hours

Commonly adopted approximation strategy

> Unidirectional schedule

Forces QCs to move unidirectionally only.

![](_page_3_Picture_4.jpeg)

Reference : Bierwirth and Meisel (2009), Chen et al. (2014) , Chen et al. (2017) , Sun et al. (2019)

#### Bidirectional schedule

Allow QCs to have two-stage movements at two directions, i.e. left-to-right and then right-to-left

![](_page_3_Figure_8.jpeg)

Reference : Sun, D., Tang, L., Baldacci, R., Chen, Z. A Decomposition Method for the Group-Based Quay Crane Scheduling Problem. *INFORMS Journal on Computing*, 2024, 36(2), 543–570.

Commonly adopted approximation strategy

#### >Advantages:

- 1) Assignment determines sequence
- 2) Concise precedence constraints
- 3) Fast solving and near-optimal solution

#### Disadvantages:

- 1) Lose optimality
- 2) Hard to be generalized

#### Unidirectioanl & bidirectional QCSP

![](_page_4_Figure_10.jpeg)

#### Our contribution

- > A new compact formulation for the QCSP which is fit for most QCSP variants.
- Combinatorial Benders approach capable to optimally solve medium-sized benchmark instances.
- Various valid inequalities and several types of combinatorial cuts to accelerate the convergence.

![](_page_5_Figure_5.jpeg)

#### Multi-directional - hard to solve

### **2. Mathematical formulation**

#### Task assignment and sequencing

- $y_{ik}$ : binary variable equal to 1 if task  $i \in \Omega$  is processed by QC  $k \in K$ , 0 otherwise;
- $x_{ij}^k$ : binary variable equal to 1 if task  $j \in \Omega$  is processed after  $i \in \Omega$ ,  $i \neq j$ , by QC  $k \in K$ , 0 otherwise;

#### **Time allocation** (considering QC collisions)

- W: nonnegative continuous variable representing the makespan;
- $D_i$ : nonnegative continuous variable representing the completion time of task  $i \in \Omega$ ;
- $C_k$ : nonnegative continuous variable representing the completion time of QC  $k \in K$ ;
- $z_{ij}$ : binary variable equal to 1 if  $i \in \Omega$  is completed before  $j \in \Omega$ ,  $i \neq j$ , starts, 0 otherwise;

#### **2. Mathematical formulation**

#### Task assignment and sequencing

(F) min $W$	(1a)
$s.t. \sum_{j \in \Omega_T} x_{0,j}^k = 1,  \forall k \in K$	(1b)
$\sum_{i \in \Omega_0} x_{i,T}^k = 1,  \forall k \in K$	(1c)
$\sum_{j \in \Omega_T} x_{ij}^k = y_{ik}  \forall i \in \Omega, k \in K$	(1d)
$\sum_{i \in \Omega_0} x_{ij}^k = y_{jk},  \forall j \in \Omega, k \in K$	(1e)
$\sum_{k \in K} y_{ik} = 1,  \forall i \in \Omega,$	(1f)

 $\Delta_{ij}^{uv}$  the minimum time to elapse between the processing of tasks *i* and *j* if assigned to QCs *u* and *v*, respectively

#### **Time allocation**

$D_i + t_{ij} + p_{jk} - D_j \le M\left(1 - \sum_{k \in K} x_{ij}^k\right),  \forall i, j \in \Omega$	(1g)
$D_i + p_{jk} - D_j \le M (1 - z_{ij}),  \forall i, j \in \Omega, l_i \ne l_j$	(1h)
$D_j - p_{jk} - D_i \leq M z_{ij},  \forall i, j \in \Omega, l_i \neq l_j$	(1i)
$y_{iu} + y_{jv} \leq 1 + z_{ij} + z_{ji},  \forall (i, j, v, w) \in \Theta$	(1j)
$D_{i} + \Delta_{ij}^{uv} + p_{jk} - D_{j} \le M \left(3 - z_{ij} - y_{iu} - y_{jv}\right),  (i, j, v, w) \in \Theta$	(1k)
$D_{j} + \Delta_{ij}^{uv} + p_{ik} - D_{i} \le M \left(3 - z_{ji} - y_{iu} - y_{jv}\right),  (i, j, v, w) \in \Theta$	(11)
$z_{ij} + z_{ji} = 1,  \forall (i,j) \in \Psi \setminus \Phi$	(1m)
$z_{ij} = 1, z_{ji} = 0,  \forall (i,j) \in \Phi$	(1n)
$r_k - D_j + t_{0j}^k + p_{jk} \le M \left( 1 - x_{0j}^k \right),  \forall j \in \Omega, k \in K$	(1o)
$D_j + t_{jT}^k - C_k \le M\left(1 - x_{jT}^k\right),  \forall j \in \Omega, k \in K$	(1p)
$C_k \le d_k,  \forall k \in K$	(1q)
$C_k \leq W,  \forall k \in K$	(1r)
$\sum_{i\in\Omega_k^F}y_{ik}=0,\forall k\in Q$	(1s)
$x_{ij}^{k}, y_{ik}, z_{ij} \in \{0, 1\}, D_i, C_k, W \ge 0,  \forall i, j \in \Omega, k \in K.$	(1t)

#### Task assignment and sequencing

![](_page_8_Figure_2.jpeg)

![](_page_8_Figure_3.jpeg)

$D_i + t_{ij} + p_{jk} - D_j \le M\left(1 - \sum_{k \in K} x_{ij}^k\right),  \forall i, j \in \Omega$	(1g)					
$D_i + p_{jk} - D_j \le M (1 - z_{ij}),  \forall i, j \in \Omega, l_i \ne l_j$	(1h)					
$D_j - p_{jk} - D_i \le M z_{ij},  \forall i, j \in \Omega, l_i \ne l_j$	(1i)					
$y_{iu} + y_{jv} \le 1 + z_{ij} + z_{ji},  \forall (i, j, v, w) \in \Theta$	(1j)					
$D_i + \Delta_{ij}^{uv} + p_{jk} - D_j \le M (3 - z_{ij} - y_{iu} - y_{jv}),  (i, j, v, w) \in \Theta$	(1k)					
$D_{j} + \Delta_{ij}^{uv} + p_{ik} - D_{i} \le M (3 - z_{ji} - y_{iu} - y_{jv}),  (i, j, v, w) \in \Theta$	(11)					
$z_{ij} + z_{ji} = 1,  \forall (i,j) \in \Psi \setminus \Phi$	(1m)					
$z_{ij} = 1, z_{ji} = 0,  \forall (i,j) \in \Phi$	(1n)					
$r_k - D_j + t_{0j}^k + p_{jk} \le M \left( 1 - x_{0j}^k \right),  \forall j \in \Omega, k \in K$	(10)					
$D_j + t_{jT}^k - C_k \le M\left(1 - x_{jT}^k\right),  \forall j \in \Omega, k \in K$	(1p)					
$C_k \leq d_k,  \forall k \in K$ Time allocation sub-problem	(1q)					
$C_k \leq W,  \forall k \in K$	(1r)					
$\sum y_{ik} = 0, \forall k \in Q$ providing upper bound UB)						
$i \in \Omega_k^F$						
$x_{ij}^k, y_{ik}, z_{ij} \in \{0, 1\}, D_i, C_k, W \ge 0,  \forall i, j \in \Omega, k \in K.$	(1t)					

**Termination: LB=UB** 

Inspired by Sampaio et al. (2016)

#### Solution of sequencing master problem

Master Problem: QC-independent operation sequences

QC 
$$k_i$$
:  $0 \rightarrow i_1 \rightarrow \dots \rightarrow i-1 \rightarrow i \rightarrow i+1 \rightarrow \dots \rightarrow i_m \rightarrow T$   
QC  $k_j$ :  $0 \rightarrow j_1 \rightarrow \dots \rightarrow j-1 \rightarrow j \rightarrow j+1 \rightarrow \dots \rightarrow j_m \rightarrow T$ 

Ignoring QC Collisions: Infeasibility and suboptimality

![](_page_9_Figure_5.jpeg)

Precedence violation e.g. (3,4) and (6,7)

![](_page_9_Figure_7.jpeg)

QC waiting due to QC collision e.g. task pair (3, 4)Route of OC 2

2

task:

bay:

- Drawbacks of traditional combinatorial (logic-based) Benders
  - Bad lower bound
  - Loose combinatorial cuts

$$\begin{split} W &\geq \widetilde{W} - (\widetilde{W} - LB) \sum_{x \in C} \left( 1 - x_{ij}^k \right), \quad C = \{ x_{ij}^k | \widetilde{x}_{ij}^k = 1 \} \\ &\sum_{x \in C} x_{ij}^k \leq |C| - 1, \quad C = \{ x_{ij}^k | \widetilde{x}_{ij}^k = 1 \} \\ \end{split}$$
Subsets of  $C$ 

#### Improving strategies

- Valid inequalities
- Tighter combinatorial cuts —
- Selected multiple cuts

- No-good cuts based on suboptimal subsystems
   Infeasibility CB cuts based on infeasible subsystems
- Optimality-property-based cuts
- Time allocation heuristics to improve upper bound

#### Valid inequalities --- lower bound inequality

**Theorem 1** Given a QC allocation scheme  $\tilde{y}_{ik}$ , the time allocation obtained by strategy (11) yields a valid time allocation which satisfies lower-bound inequalities (3) - (10) and leads to  $\widetilde{W}_{LB} = \max_{i \in \Omega} \{D_i\}$ .

$$D_i = \max_{\sigma_i \le k \le q} \{ D_{i_{l_i}^k - 1 + (k - \sigma_i)(\delta + 1)} \} + t + \sum_{j \in \Omega: l_j = l_i, j \le i} p_{jk} \widetilde{y}_{j\sigma_i}, \forall j \in \Omega$$

- Calculate the inevitable waiting time due to QC collision
- Unidirectional QC movement but relaxing precedence constraints

![](_page_11_Figure_6.jpeg)

$$W \ge \sum_{i \in \Omega} p_i y_{ik} + t \cdot \left(\sum_{h=1}^s h\beta_{hk} - \sum_{h=1}^s h\alpha_{hk}\right) + \sum_{s \in B} w_{sk}, \quad k \in K$$

$$\sum_{h=1}^s \sum_{i \in \Omega_h} p_i y_{ik} + \sum_{h=1}^s w_{hk} + t \cdot \left(s - \sum_{h=1}^s h\alpha_{hk}\right) + M\left(1 - \sum_{h=1}^{s'} \alpha_{hk'} + \sum_{h=1}^{s-1} \beta_{hk}\right)$$

$$\ge \sum_{h=1}^s \sum_{i \in \Omega_h} p_{ik} y_{ik'} + \sum_{h=1}^{s'} w_{hk'} + t \cdot \left(s' - \sum_{h=1}^{s'} h\alpha_{hk'}\right),$$

$$\forall k \in K \setminus \{q\}, k' = k + 1, 1 \le s \le b - \delta - 1, s' = s + \delta + 1,$$

$$\sum_{s \in B} \alpha_{sk} = \sum_{s \in B} \beta_{sk} = 1 \quad k \in K$$

$$\sum_{s \in B, s > l_i} \alpha_{sk} + y_{ik} \le 1, \quad k \in K, i \in \Omega$$

$$\sum_{s \in B} s\beta_{sk} \ge l_i y_{ik}, \quad k \in K, i \in \Omega$$

$$\sum_{s \in B} s\alpha_{sk} \le \sum_{s \in B} s\beta_{sk} \quad k \in K$$

$$\sum_{s \in B} s\alpha_{sk} \le \sum_{s \in B} s\beta_{sk} \quad k \in K$$

$$\sum_{s \in B} s\alpha_{sk} + \delta + 1 \le \sum_{s \in B} s\alpha_{s,k+1} \quad 1 \le k \le q - 1$$

$$\sum_{s \in B} s\beta_{sk} + \delta + 1 \le \sum_{s \in B} s\beta_{s,k+1} \quad 1 \le k \le q - 1$$

**Basic idea** : The total time that a given QC will stay on the left side of bay s should be no less than that of its right adjacent QC,  $\forall s \in B$ 

#### Valid inequalities --- moving inequality

capable of eliminating partial sub-tours

![](_page_12_Figure_3.jpeg)

Valid inequalities --- Precedence based makespan inequalities

![](_page_13_Figure_2.jpeg)

$$C_k \ge \sum_{j \in \Omega_T} \rho_j^0 x_{0j}^k + \sum_{i \in \Omega} p_i y_{ik} + \sum_{i \in \Omega} \sum_{j \in \Omega} t_{ij} x_{ij}^k + \sum_{i \in \Omega} t_{iT}^k x_{iT}^k, \quad \forall k \in Q,$$
$$W \ge \sum_{j \in \Omega_T} \rho_j^0 x_{0j}^k + \sum_{i \in \Omega} p_i y_{ik} + \sum_{i \in \Omega} \sum_{j \in \Omega} t_{ij} x_{ij}^k + \sum_{i \in \Omega} \rho_i^T x_{iT}^k, \quad \forall k \in Q.$$

No good cuts - upper bound based cuts

&

![](_page_14_Figure_2.jpeg)

What if tasks *i* and *j* can not be performed simultaneously

$$r_{k_i} + \Gamma(S_i^0) + p_{ik_i} + p_{jk_j} + \Gamma(S_j^T) > \min\{UB, d_{k_j}\}$$
$$r_{k_j} + \Gamma(S_j^0) + p_{jk_j} + p_{ik_i} + \Gamma(S_i^T) > \min\{UB, d_{k_i}\}$$

No good cuts - upper bound based cuts

![](_page_15_Figure_2.jpeg)

No good cuts - upper bound based cuts

![](_page_16_Figure_2.jpeg)

Further, what if tasks *i* and *j* satisfy the precedence relationship  $(i, j) \in \Phi$ 

No good cuts - lifted cuts

![](_page_17_Figure_2.jpeg)

$$\sum_{i' \in S_i^0} \sum_{j' \in S_i^0} x_{i',j'}^{k_i} + y_{i,k_i} + \sum_{i' \in S_j^T} \sum_{j' \in S_j^T} x_{i',j'}^{k_j} + y_{j,k_j} \le |S_i^0| + |S_j^T| - 1, \quad \forall (i,j) \in \Phi$$

No good cuts - lifted cuts

![](_page_18_Figure_2.jpeg)

Further, what if  $\sum_{i'\in\Omega,(i',j)\in\Phi} \min_{k\in Q} p_{jk} > \Gamma(S_i^0)$ 

No good cuts - lifted cuts

QC 
$$k_i$$
:  $0 \rightarrow i_1 \rightarrow \dots \rightarrow i_{-1} \rightarrow i \rightarrow i_{+1} \rightarrow \dots \rightarrow i_m \rightarrow T$   
QC  $k_j$ :  $0 \rightarrow j_1 \rightarrow \dots \rightarrow j_{-1} \rightarrow j \rightarrow j_{+1} \rightarrow \dots \rightarrow j_m \rightarrow T$   
set  $S_j^T$ , with  $\Gamma(S_j^T)$ 

$$\sum_{i' \in S_j^T} \sum_{j' \in S_j^T} x_{i',j'}^{k_j} + y_{j,k_j} \le |S_j^T| - 1, \quad \forall j \in \Omega, \ \rho_j^0 + p_{jk} + \Gamma(S_j^T) > \min\{UB, d_{k_j}\}$$

#### No good cuts - lifted cuts

Recall the basic no good cut involving four task sets:

$$\sum_{i' \in S_i^0} \sum_{j' \in S_i^0} x_{i',j'}^{k_i} + y_{ik_i} + \sum_{i' \in S_i^T} \sum_{j' \in S_i^T} x_{i',j'}^{k_i} + \sum_{i' \in S_j^0} \sum_{j' \in S_j^0} x_{i',j'}^{k_j} + y_{jk_j} + \sum_{i' \in S_j^T} \sum_{j' \in S_j^T} x_{i',j'}^{k_j} \\ \leq |S_i^0| + |S_i^T| + |S_j^0| + |S_j^T| - 3, \quad \forall (i, j, k_i, k_j) \in \Theta$$
  
What if  $(i, j) \notin \Phi$ 

A second cut lifting routine by adding QC collision into consideration

$$\sum_{i' \in S_j^0} \sum_{j' \in S_j^0} x_{i',j'}^{k_j} + \sum_{j' \in S_j^0} x_{j',j}^{k_j} + \sum_{i' \in S_i^T} \sum_{j' \in S_i^T} x_{i',j'}^{k_i} + y_{ik_i} \le |S_j^0| + |S_i^T| - 1, \quad \forall (i,j' \in S_j^0 \cup \{j\}, k_i, k_j) \in \Theta,$$

$$r_{k_j} + \Gamma(S_j^0) + p_{jk_j} + p_{ik_i} + \Gamma(S_i^T) > \min\{UB, d_{k_i}\}$$
(29)

#### Infeasibility cut --- sub-tour elimination

![](_page_21_Figure_2.jpeg)

#### Infeasibility cuts --- precedence violation elimination

![](_page_22_Figure_2.jpeg)

#### Infeasibility cuts --- safe-margin violation elimination

Idea: an operation sequence of QC k which gives other QCs no chance to operate a task due to safe-margin and precedence restrictions

e.g. task precedence pair (1,2), (2,3),

safe margin equals to 1

#### 1 2 4 3 5

Bay:

b

#### Cuts:

 $\sum_{i' \in \{i\} \cup S_{ij_1}} \sum_{j' \in \{i\} \cup S_{ij_1}} x_{i'j'}^{k_i} + y_{jk_j} \le |S_{ij_1}|, \quad \forall (i,j), (j,j_1) \in \Phi, (i',j,k_i,k_j) \in \Delta, i' \in S_{ij_1}$ 

$$\sum_{j' \in S_i^T \setminus \{T\}} x_{ij'}^{k_i} + \sum_{i' \in S_i^T} \sum_{j' \in S_i^T} x_{i'j'}^{k_i} + y_{jk_j} \le |S_i^T|, \quad \forall (i,j) \in \Phi, (i',j,k_i,k_j) \in \Delta, i' \in S_i^T$$

![](_page_23_Figure_9.jpeg)

*b*+1

#### Selected multiple cuts

- > Main idea of generating multiple cuts: change the elements in  $S_i^0$  and  $S_j^T$ , can be easily realized by neighborhood search
- Selecting the cuts: a set of subset-based cuts, each of which covers as many suboptimal solutions as possible

Time allocation heuristics for improving upper bound

Recall that assignment determines sequence in uni- and bi-directional QCSP

![](_page_25_Figure_3.jpeg)

Step 1: check if assignment meets the requirement of uni- and bi-directional QCSP

Step 2: If yes, solve uni- and bi-directional QCSP under given task-QC assignments

Step 3: Possibly update upper bound UB.

#### Benchmark instances

Table 1

Source	Set	#inst.	n	b	q	Main features
Kim and Park (2004)	A B C D E F G H I	$     \begin{array}{r}       10 \\$	$10 \\ 15 \\ 20 \\ 25 \\ 30 \\ 35 \\ 40 \\ 45 \\ 50$	$10 \\ 15 \\ 20 \\ 25 \\ 30 \\ 35 \\ 40 \\ 45 \\ 50$	$22 \\ 33 \\ 4 \\ 55 \\ 6$	Number of tasks always equals the number of bays. Assignment of tasks to bays and processing times of the tasks are drawn from uniform distributions. Constant safety margin.
Meisel and Bierwirth (2011)	A1	70	$[10, 15, \ldots, 40]$	10	2	Bay capacity of 200 containers. Handling rate is equal to 0.5. Han- dling volume is composed of 10-40 container groups.
	B1	60	$[45, 50, \dots, 70]$	15	4	Bay capacity of 400 containers. Handling rate is equal to 0.5. Han- dling volume is composed of 45-70 container groups.
	C1	60	[75, 80, , 100]	20	6	Bay capacity of 600 containers. Handling rate is equal to 0.5. Han- dling volume is composed of 75-100 container groups.
	D1	60	50	15	4	Different spatial distributions of container groups (uniform and Gaussian). Handling rate ranges in {0.2,0.8}.
	E1	50	50	15	4	Varying precedence densities. Con- tainer groups are uniformly dis- tributed.
	F1	50	50	15	$[2, 3, \dots, 6]$	Identically structured task data. QC number is ranging from 2 to 6.
	G1	50	50	15	4	Identically structured task data. Increasing safety requirements.

Benchmark instances from the literature

#### **4. Computational Results**

				BidBl	D	SBD				CBD -	- 1	CBD		
Source	Set	#inst.	#opt	% lb1	t	#opt	% lb1	t	#opt	% lb1	t	#opt	% lb1	t
	А	10	10	100	0.29	8	97.58	45.93	10	100	1.47	10	100	0.75
	В	10	9	99.86	0.41	8	98.69	91.10	10	99.86	19.57	10	99.86	1.97
	$\mathbf{C}$	10	4	99.72	1.23	2	97.32	177.40	9	99.80	94.22	10	99.80	13.77
Kim and	D	10	3	99.63	2.06	0	98.39	-	7	99.63	108.27	10	99.63	88.01
Park	$\mathbf{E}$	10	7	99.84	6.15	0	98.96	-	5	99.84	1013.65	10	99.84	590.22
(2004)	$\mathbf{F}$	10	6	99.83	9.96	0	98.72	-	2	99.83	2539.20	10	99.83	897.08
	G	10	5	99.72	72.69	0	98.59	-	0	99.72	-	7	99.72	1214.96
	Η	10	4	99.73	87.83	0	98.26	-	0	99.73	-	4	99.73	1539.46
	Ι	10	4	99.63	533.10	0	98.38	-	0	99.63	-	0	99.63	-
	A1	70	29	99.79	0.91	19	99.48	420.54	69	99.87	40.33	70	99.87	9.45
	B1	60	23	99.78	5.19	0	97.71	-	27	99.86	973.67	43	99.86	385.79
Meisel and	C1	60	43	99.90	37.82	0	97.23	-	0	99.93	-	44	99.93	685.65
Bierwirth	D1	60	25	99.79	13.15	0	98.23	-	32	99.89	415.40	43	99.89	660.22
(2011)	$\mathbf{E1}$	50	15	99.69	5.04	0	97.89	-	17	99.76	529.66	31	99.76	322.21
	$\mathbf{F1}$	50	32	99.89	2.22	0	98.66	-	27	99.93	434.76	43	99.93	47.79
	G1	50	33	99.88	8.62	0	98.31	-	31	99.93	379.73	40	99.93	167.22
		490	254			37			246			385		

Number of instances optimally solved within 1 hour

#### **5.** Conclusion

- The most efficient exact algorithm to solve QCSP known so far.
- Future work 1 : keep generalizing formulation and algorithm to cover more QCSP variants.
- Future work 2: more efficient strategies for selecting multiple cuts.
- Future work 3: Robust method for uncertain QCSP.

# Thanks for your attention Q&A

![](_page_29_Picture_1.jpeg)

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