### ECE 307 – Techniques for Engineering Decisions

Lecture 6. Transshipment and Shortest Path Problems

#### **George Gross**

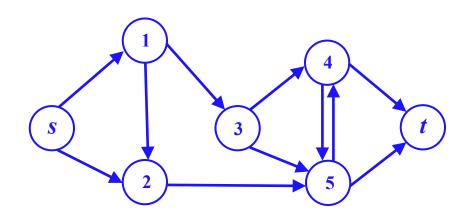
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#### TRANSSHIPMENT PROBLEMS

- We consider the shipment of a homogeneous commodity or product from a specified point or source to a particular destination or sink: the homogeneity characteristic ensures that each unit shipped is identical and is independent of point of origin
   Typically, the source and the sink are not directly
- ☐ Typically, the *source* and the *sink* are not directly connected; rather, the flows pass through the *transshipment points*, i.e., the intermediate nodes
- ☐ The objective is to determine the *maximal flow* from the *source* to the *sink*

# DIRECTED FLOW NETWORK EXAMPLE



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#### TRANSSHIPMENT PROBLEMS

- O nodes 1, 2, 3, 4 and 5 are the transshipment points
- O directed arcs of the network are (s, 1), (s, 2), (1, 2), (1, 3), (2, 5), (3, 4), (3, 5), (4, 5), (5, 4), (4, t), (5, t); the existence of an arc from 4 to 5 and from 5 to 4 allows bi-directional flows

between the two nodes

O each arc may be constrained in terms of a *limit* on the flow through the arc

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#### MAX FLOW PROBLEM

- We denote by  $f_{ij}$  the flow from i to j, which equals the amount of the commodity shipped from i to j on the arc (i,j) that directly connects the node i to the node j
- The problem is to determine the maximal flow ffrom s to t taking into account the flow limits  $k_{ij}$ of each arc (i,j)
- ☐ The mathematical statement of the problem is

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#### MAX FLOW PROBLEM



- While we may use the simplex approach to solve the max flow problem, we construct a numerically, highly efficient network method to determine f
- We develop such a scheme by making detailed use of graph theoretic notions
- We start out by introducing some definitions

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#### **DEFINITIONS OF NETWORK TERMS**

 $\square$  Each *arc* is directed and so for an arc (i, j),

$$f_{ij} \geq 0$$

- $lacktriangleq A \ \textit{forward}$  arc at a node i is one that leaves the node i to some node j and is denoted by (i,j)
- $\Box$  A *backward* arc at node *i* is one that enters node

i from some node j and is denoted by (j,i)

#### **DEFINITIONS OF NETWORK TERMS**

- □ A path connecting node i to node j is a sequence of arcs that starts at node i and terminates at node j
  - O we denote a path by

$$\mathcal{P} = \{(i,k),(k,l),\ldots,(m,j)\}$$

- O in the example network
  - $\{(1,2),(2,5),(5,4)\}$  is a path from 1 to 4
  - { (1,3), (3,4)} is another path from 1 to 4

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#### **DEFINITIONS OF NETWORK TERMS**

 $\square$  A *cycle* is a path with the condition j = i, i.e.,

$$\mathcal{P} = \{ (i, k), (k, l), \ldots, (m, i) \}$$

- lacksquare We denote the set of nodes of the network by  ${\mathscr N}$ 
  - O the definition is

 $\mathcal{N} = \{ i : i \text{ is a node of the network } \}$ 

O In the example network

$$\mathcal{N} = \{ s, 1, 2, 3, 4, 5, t \}$$

#### **NETWORK CUT CAPACITY**

 $\square$  A *cut* is a partitioning of nodes into two distinct subsets  $\mathcal S$  and  $\mathcal T$  with the properties

$$\mathcal{N} = \mathcal{S} \cup \mathcal{T} \text{ and } \mathcal{S} \cap \mathcal{T} = \emptyset$$

■ We are interested in cuts with the property that

$$s \in S$$
 and  $t \in T$ 

■ We say that the sets S and T provide an s-t cut; in the example network,

$$S = \{s, 1, 2\}$$
 and  $T = \{3, 4, 5, t\}$ 

provide an s-t cut

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#### **NETWORK CUT**

☐ The capacity of a cut is

$$K(S,T) = \sum_{\substack{S \in S \\ t \in T}} k_{SS}$$

☐ In the example network with

$$S = \{ s, 1, 2 \}$$
 and  $T = \{ 3, 4, 5, t \}$ 

we have

$$K(\mathcal{S},\mathcal{T}) = k_{13} + k_{25}$$

but for the cut with

$$S = \{s, 1, 2, 3, 4\}$$
 and  $T = \{5, t\}$ 

$$K(S,T) = k_{4,t} + k_{4,5} + k_{3,5} + k_{2,5}$$

#### **NETWORK CUT**

- □ Note: arc (5, 4) is directed from a node in  $\mathcal{T}$  to a node in  $\mathcal{S}$  and is not included in the summation
- □ A salient characteristic of the s t cuts of interest is that when all the arcs in the cut are removed, then no path exists from s to t; consequently, no flow is possible since any flow from s to t must go through the arcs in a cut
- ☐ The flow is *limited* by the capacity of the cut

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#### **NETWORK CUT LEMMA**

For any directed network, the flow f from s to t is constrained by an s-t cut so that

$$f \leq K(S,T)$$
 for every  $s-t$  cut set  $S,T$ 

□ Corollaries of this lemma are

and

- (i)  $\max flow \leq K(S,T) \forall S,T$
- (ii)  $\max flow \leq \min_{S,T} K(S,T)$

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### MAX-FLOW-MIN-CUT THEOREM

- For any network, the value of the maximal flow from s to t is equal to the minimal cut, i.e., the cut S, T with the smallest capacity
- ☐ The max-flow min-cut theorem allows us, in principle, to find the maximal flow in a network, we find the capacity of each of the cuts and determine the cut with the smallest capacity

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### **MAX FLOW**

- □ The maximal flow algorithm is based on the identification of a path through which a positive flow from s to t can be sent the so-called flow augmenting path
- ☐ The procedure is continued until no such *flow*augmenting path can be found and therefore we have the maximal flow
- □ The maximal flow algorithm is based on the repeated application of the *labeling procedure*

#### LABELING PROCEDURE

- ☐ The *labeling procedure* is the basic scheme to determine the maximum flow in a network
- ☐ The labeling procedure is used to find a flow augmenting path from s to t
- We say that a node j can be labeled if and only if flow can be sent from s to t and node j is on a path to make such flow possible

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#### LABELING PROCEDURE

Step  $\theta$ : start with node s

Step 1: given that node i is already labeled, label node j only if

(i) either there exists an arc (i, j) and

$$f_{ij} < k_{ij}$$

(ii) or, there exists an arc (j,i) and

$$f_{ji} > 0$$

Step 2: if j = t, stop; else, return to Step 1

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### THE MAX FLOW ALGORITHM

Step  $\theta$ : start with a feasible flow

Step 1 : use the *labeling procedure* to find a flow augmenting path

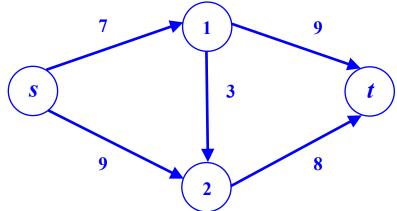
Step 2 : determine the maximum value  $\delta$  for the largest increase (decrease) of flow on all forward (backward) arcs

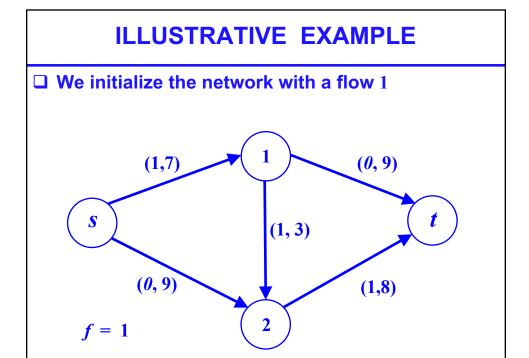
Step 3: use the *labeling procedure* to find a flow augmenting path: if no such path exists, stop; else, go to Step 2

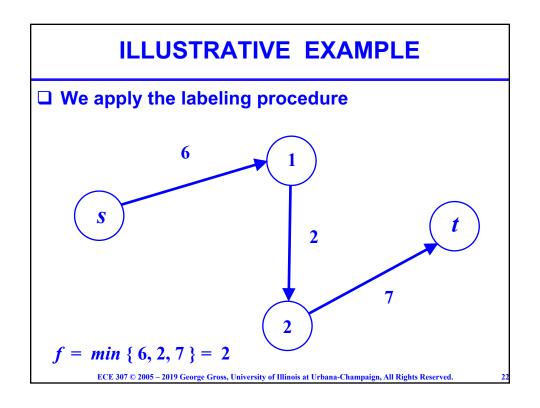
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### **ILLUSTRATIVE EXAMPLE**

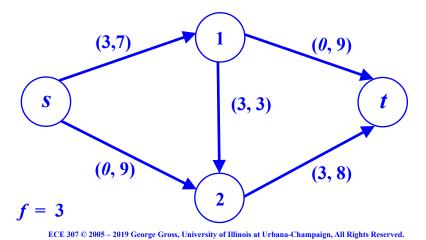
☐ Consider the simple network with the flow capacities on each arc indicated





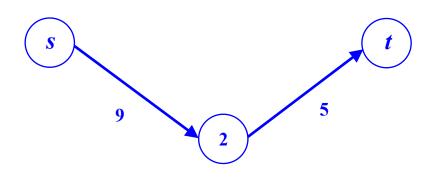


lacktriangle Consider the simple network with the flow and the capacity on each arc (i,j) indicated by  $(f_{ij},k_{ij})$ 



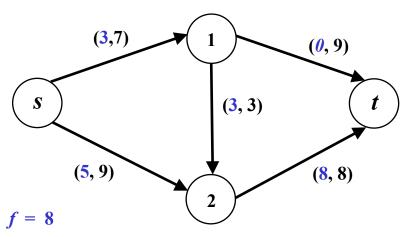
### **ILLUSTRATIVE EXAMPLE**

☐ We repeat application of the labeling procedure



$$f = min\{5,9\} = 5$$

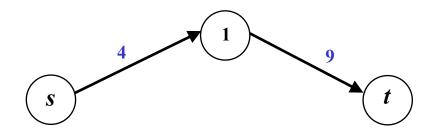
☐ We increase the flow by 5



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### **ILLUSTRATIVE EXAMPLE**

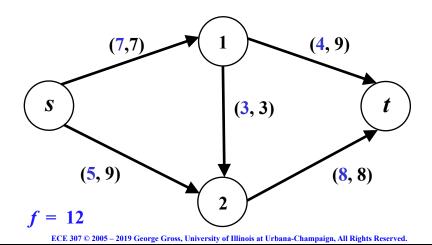
☐ We repeat application of the labeling procedure



$$f = min \{4, 9\} = 4$$

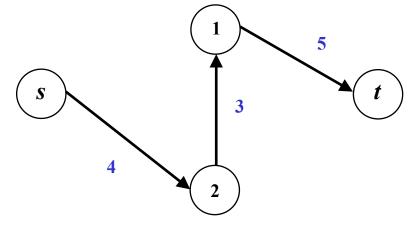
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■ We increase the flow by 4 to obtain



### **ILLUSTRATIVE EXAMPLE**

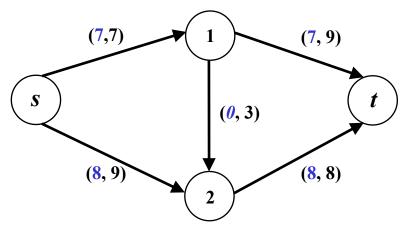
☐ We repeat application of the *labeling procedure* 



 $f = min\{4,3,5\} = 3$ 

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☐ We increase the flow by 3



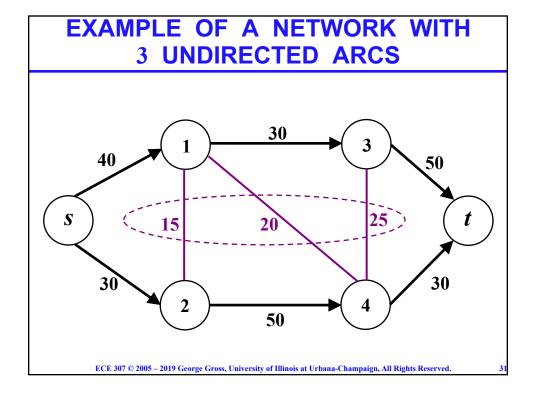
f = 15 with no flow augmenting path

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#### **UNDIRECTED NETWORKS**

- $\square$  A network with undirected arcs is called an undirected network: the flows on each arc (i,j) with the limit  $k_{ij}$  cannot violate the capacity constraints in either direction
- Mathematically, we require

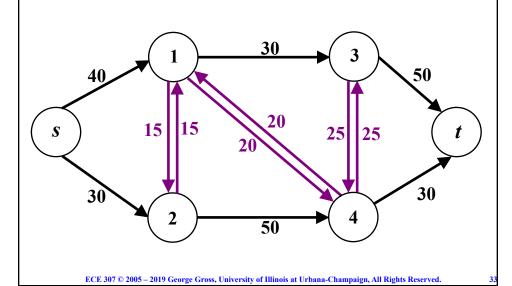
$$egin{array}{ll} f_{ij} & \leq & k_{ij} \ f_{ji} & \leq & k_{ji} \ f_{ij}f_{ji} & = & 0 \ \end{array} egin{array}{ll} & ext{interpretation of} \ & ext{unidirectional flow below} \ & ext{capacity limit} \ \end{array}$$



# EXAMPLE OF A NETWORK WITH UNDIRECTED ARCS

- □ To make the problem realistic, we may view the capacities as representing traffic flow limits: the directed arcs correspond to *unidirectional* streets and the problem is to place *one-way signs* on each undirected street (i, j) so as to *maximize* the traffic flow from s to t
- ☐ The procedure is to replace each *undirected arc* by two *directed* arcs (i, j) and (j, i) to determine the maximal s t flow





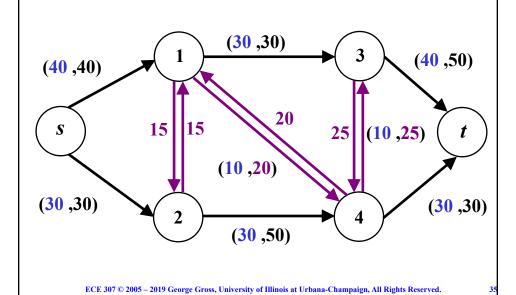
### **EXAMPLE OF A NETWORK WITH** 3 UNDIRECTED ARCS

 $\square$  We apply the *max flow* scheme to the directed network and give the following interpretations to the flows on the max flow bidirectional arcs that are the initially undirected arcs (i, j): if

$$f_{ij} \geq \theta$$
 ,  $f_{ji} \geq \theta$  and  $f_{ij} \geq f_{ji}$  , set up the flow from  $i$  to  $j$  with value  $f_{ij} - f_{ji}$  and remove the arc  $(j,i)$ 

 $\Box$  The determination of the max flow f for this **example is easily performed**ECE 307 © 2005 – 2019 George Gross, University of Illinois at Urbana-Champaign, All Rights Reserved.





# **EXAMPLE OF A NETWORK WITH**3 UNDIRECTED ARCS: RESULT

flow:  $s \rightarrow 1 \rightarrow 3 \rightarrow t = 30$ 

flow:  $s \rightarrow 2 \rightarrow 4 \rightarrow t = 30$ 

flow:  $s \rightarrow 1 \rightarrow 4 \rightarrow 3 \rightarrow t = 10$ 

and so the maximum flow is 30 + 30 + 10 = 70one way signs must be put from  $1 \rightarrow 4$  and  $4 \rightarrow 3$ ; an alternative path of a flow of 10 is the path:  $s \rightarrow 1 \rightarrow 2 \rightarrow 4 \rightarrow 3 \rightarrow t$ , which requires one-way

signs from  $1 \rightarrow 2$  and  $4 \rightarrow 3$ 

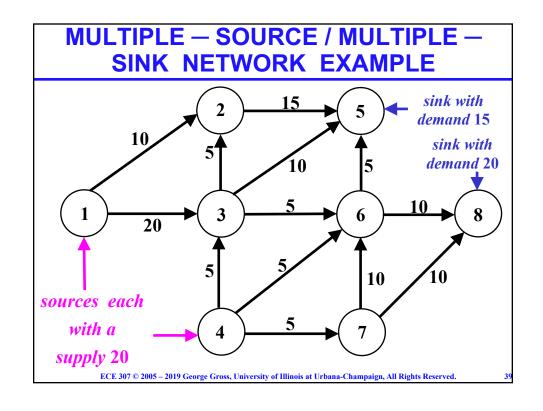
# NETWORKS WITH MULTIPLE SOURCES AND MULTIPLE SINKS

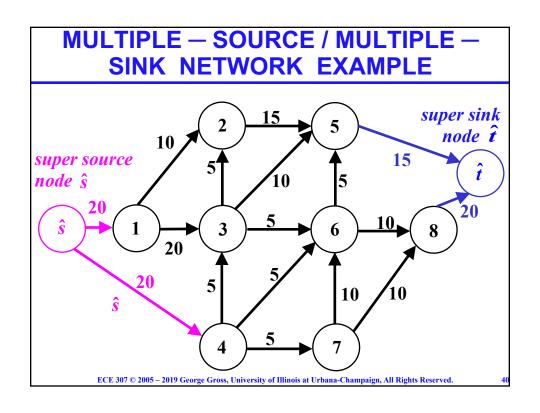
- We next consider a network with several supply and several demand points
- We introduce a super *source*  $\hat{s}$  linking to all the *sources* and a super *sink*  $\hat{t}$  linking all the *sinks*
- ☐ We can consequently apply the *max flow* algorithm

to the modified network

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# 



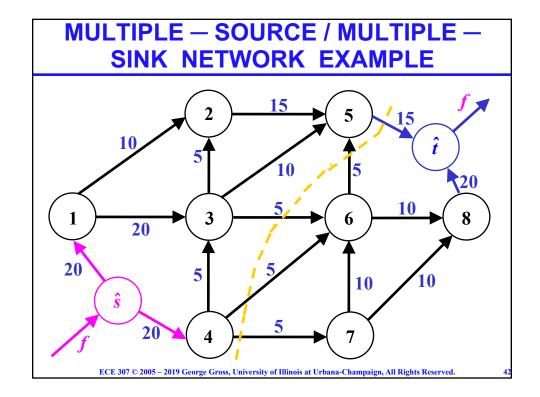


# MULTIPLE — SOURCE / MULTIPLE — SINK NETWORK EXAMPLE

☐ The transshipment problem is feasible if and only if the maximal  $\hat{s} - \hat{t}$  flow f satisfies

$$f = \sum_{\text{sinks}} demands$$

- We need to show that
  - O the transshipment problem is infeasible since the network cannot accommodate the total demand of 35
    - O the smallest shortage for this problem is 5



# MULTIPLE — SOURCE / MULTIPLE — SINK NETWORK EXAMPLE

☐ The minimum cut is shown and has capacity

$$15 + 5 + 5 + 5 = 30$$
;

the maximum flow is, therefore, 30

□ Since the maximum flow fails to meet the total demand of 35 units by the super sink, the problem

is infeasible; the minimum shortage is 5

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# APPLICATION TO MANPOWER SCHEDULING

□ Consider the case of a company that must complete its 4 engineering projects within 6 months

project	earliest start month	latest finish month	manpower requirements (man month)
A	1	4	6
В	1	6	8
C	2	5	3
D	1	6	4

# APPLICATION TO MANPOWER SCHEDULING

■ There are the following additional constraints
--

- O the company has only 4 engineers
- O at most 2 engineers may be assigned to any one project in a given month
- O no engineer may be assigned to more than one project at any time
- ☐ The question is whether there is a *feasible assign*-

ment and, if so, determine the optimal assignment

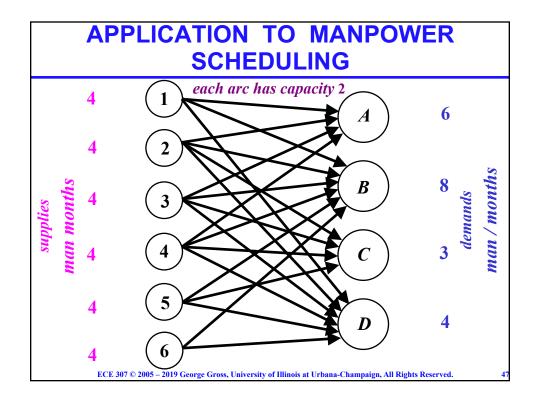
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# APPLICATION TO MANPOWER SCHEDULING

- □ The solution approach is to set up the problem as a transshipment network
  - O the sources are the 6 months of engineer labor
  - O the sinks are the 4 projects that must be done
  - O an arc (i, j) is introduced whenever a feasible assignment of the engineers who work in month i can be made to project j with

$$k_{ij} = 2$$
  $i = 1, 2, ..., 6$ ,  $j = A, B, C, D$ 

O there is no arc (1, C) since project C cannot start before month 2



# APPLICATION TO MANPOWER SCHEDULING

☐ The transshipment problem is feasible if the total

demand

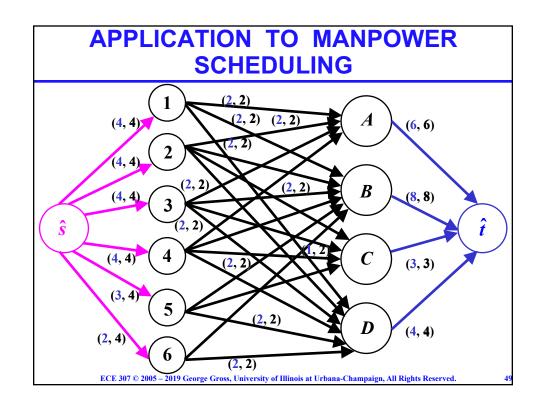
$$6 + 8 + 3 + 4 = 21$$

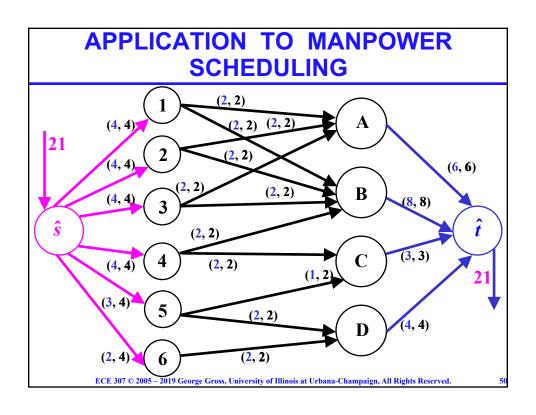
can be met

**☐** We determine whether a feasible schedule exists

and if so, we find it

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#### SHORTEST ROUTE PROBLEM

☐ The problem is to determine the *shortest path* from s = 1 to t = n in a network with the set of nodes

$$\mathcal{N} = \left\{1, 2, \dots, n\right\}$$

and the set of arcs  $\{(i, j)\}$ , where for each arc (i, j)

 $d_{ij}$  = distance or transit time

☐ The determination of the shortest path from 1 to *n* requires the specification of the path

$$\{(1,i_1),(i_1,i_2),\ldots,(i_q,n)\}$$

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#### SHORTEST ROUTE PROBLEM

■ We can write an *LP* formulation of this problem in the form of a *transshipment problem*:

ship 1 unit from node 1 to node n by minimizing the shipping costs using the costs

$$d_{ij} = \begin{cases} shipping costs for 1 unit from i to j \\ \infty whenever i and j are not directly connected \end{cases}$$

☐ But, in practice, we use the *Dijkstra scheme solution* 

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#### THE DIJKSTRA ALGORITHM

- ☐ The solution is very efficiently performed using the Dijkstra algorithm
- ☐ The assumptions are
  - $\bigcirc$   $d_{ij}$  is given for each pair of connected nodes
  - $O d_{ii} \geq 0$
- ☐ The scheme is, basically, a label assignment procedure, which assigns nodes with either a

permanent or a temporary label

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### THE DIJKSTRA ALGORITHM

- $\Box$  The *temporary* label of a node i is an upper bound
  - on the shortest distance from node 1 to node i
- ☐ The *permanent* label is the actual shortest distance
  - from node 1 to node i
- ☐ A temporary label becomes permanent when we

find the tightest upper bound, i.e., the shortest

distance

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#### THE DIJKSTRA ALGORITHM

Step  $\theta$ : assign the *permanent* label  $\theta$  to node 1

Step 1: assign temporary labels to all the other nodes

- O  $d_{1j}$  if node j is directly connected to node 1
- ∞ if node j is not directly connectedto node 1

and select the minimum of the *temporary* labels and declare it *permanent*; in case of ties, the choice is arbitrary (but a rule is required to break the tie in a systematic way)

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#### THE DIJKSTRA ALGORITHM

Step 2 : let ℓ be the node most recently assigned a permanent label and consider each node j

with a temporary label; recompute each label

$$\min \left\{ \begin{array}{c} \textit{temporary label} \\ \textit{of node } j \end{array}, \begin{array}{c} \textit{permanent label} \\ \textit{of node } \ell \end{array} \right. + \left. d_{\ell j} \right\}$$

Step 3: select the smallest valued *temporary* label & declare its node *permanent*; in case of ties, the choice is arbitrary – *but*, *we need a rule* 

Step 4: if the selected node is n, stop; else, return to Step 2

### THE DIJKSTRA ALGORITHM

■ We obtain the shortest path by retracing the

sequence of nodes with permanent labels starting

at node n and returning back to node 1

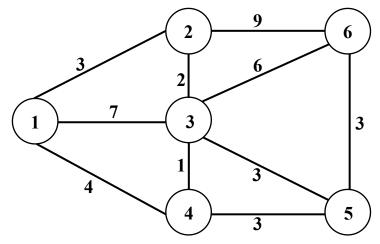
☐ The path is then given in the forward direction

starting from node 1 and ending at node n

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### **EXAMPLE: SHORTEST PATH**

□ Consider the undirected network



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**EXAMPLE: SHORTEST PATH** 

- □ The problem is to
  - O find the shortest path from 1 to 6
  - O compute the length of the shortest path
- ☐ We apply the Dijkstra algorithm and assign

iteratively a permanent label to each node

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**EXAMPLE: SHORTEST PATH** 

Steps  $\theta$  and  $1 : \mathcal{L}(\theta) = \begin{bmatrix} \theta, 3, 7, 4, \infty, \infty \end{bmatrix}$ 

initial label

Step 2 :  $\mathcal{L}(1) = \begin{bmatrix} 0,3,5,4,\infty,12 \end{bmatrix}$ 

label in iteration 1

Steps 2,3 and 4 :  $\mathcal{L}(2) = [0,3,5,4,7,12]$ 

label in iteration 2

### **EXAMPLE: SHORTEST PATH**

Steps 2,3 and 4 : 
$$\mathcal{L}(3) = \begin{bmatrix} 0,3,5,4,7,11 \end{bmatrix}$$

[label in iteration 3]

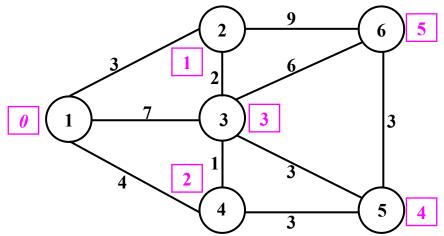
Steps 2,3 and 4 : 
$$\mathcal{L}(4) = \begin{bmatrix} 0,3,5,4,7,10 \end{bmatrix}$$

[label in iteration 4]

$$\mathcal{L}(4) = \begin{bmatrix} 0, 3, 5, 4, 7, 10 \end{bmatrix}$$

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### **EXAMPLE: SHORTEST PATH**



☐ The shortest distance is 10 obtained with the path

$$\{(1,4),(4,5),(5,6)\}$$

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#### PATH RETRACING

■ We retrace the path from n back to 1 using the scheme:

pick node j preceding node n as the node with the property

permanent label of 
$$d_{jn} = d_{jn}$$
 shortest distance

□ In the retracing scheme, certain nodes may be skipped

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# SHORTEST PATH BETWEEN ANY TWO NODES

☐ The Dijkstra algorithm may be applied to compute

the shortest distance between any pair of nodes i, j

by taking i as the source node and j as the sink

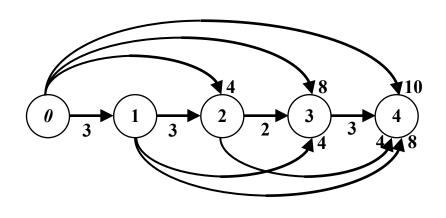
node

■ We give as an example the following five – node

network

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### **EXAMPLE: FIVE - NODE NETWORK**



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### **EXAMPLE: FIVE - NODE NETWORK**

$$\mathcal{L}(\theta) = \begin{bmatrix} 0, 3, 4, 8, 10 \end{bmatrix}$$

$$\mathcal{L}(1) = \begin{bmatrix} 0, 3, 4, 7, 10 \end{bmatrix}$$

$$\mathcal{L}(2) = \begin{bmatrix} 0, 3, 4, 6, 8 \end{bmatrix}$$

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### **EXAMPLE: FIVE - NODE NETWORK**

$$\mathcal{L}(3) = \begin{bmatrix} 0,3,4,6,8 \end{bmatrix}$$

We retrace the path to get

$$8 = 4 + d_{24}$$

$$node 2 \qquad 4$$

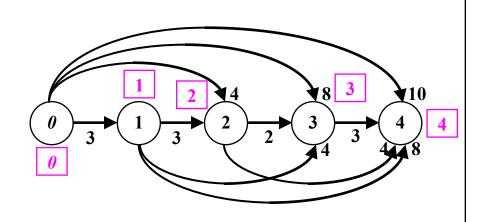
determines the shortest distance from

and so the path is

$$\theta \rightarrow 2 \rightarrow 4$$

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### **EXAMPLE: FIVE - NODE NETWORK**



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# APPPLICATION: EQUIPMENT REPLACEMENT PROBLEM

- We consider the problem of old equipment replacement or its continued maintenance
- □ As equipment ages, the level of maintenance required increases and, typically, results in increased operating costs
- □ O&M costs may be reduced by replacing aging equipment; however, replacement requires additional capital investment and so higher fixed costs

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### APPPLICATION : EQUIPMENT REPLACEMENT PROBLEM

☐ The problem is how often to replace equipment

so as to minimize the total costs given by



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fixed

variable

### **EXAMPLE: EQUIPMENT** REPLACEMENT

- ☐ Equipment replacement is planned during the next 5 years
- The cost elements are

 $p_i$  = purchase costs in year j

salvage value of original  $\mathbf{S}_{i}$ 

equipment after j years of use

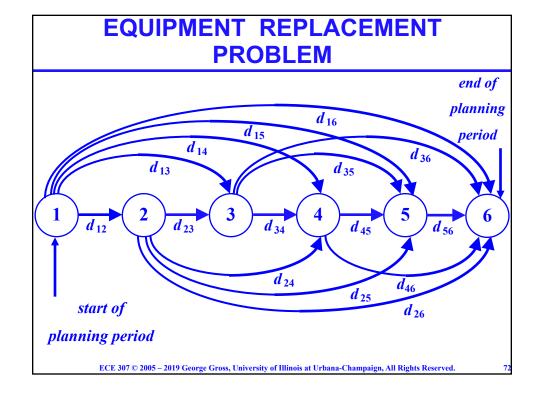
= O&M costs in year j of operation

of equipment with the property that

$$... c_j < c_{j+1} < c_{j+2} < ...$$

☐ We formulate this problem as a *shortest route* problem on a directed network

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# APPPLICATION : EQUIPMENT REPLACEMENT PROBLEM

The "distances"  $d_{ij}$  are defined to be *finite* if i < j, i.e., year i precedes the year j, with

$$d_{ij} = p_i - s_{j-i} + \sum_{\tau=1}^{j-i} c_{\tau} \quad j > i$$

purchasesalvage valueO&M costsprice inafter j-ifor j-i years

year i years of use of operation

# APPPLICATION : EQUIPMENT REPLACEMENT PROBLEM

 $lue{}$  For example, if the purchase is made in year 1

$$d_{16} = p_1 - s_5 + \sum_{\tau=1}^{5} c_{\tau}$$

☐ The solution is the shortest distance path from year 1 to year 6; if for example the path is

$$\{(1,2),(2,3),(3,4),(4,5),(5,6)\}$$

then the solution is interpreted as the replacement of the equipment each year with

total costs = 
$$\sum_{\tau=1}^{5} p_{\tau} - 5s_{1} + 5c_{1}$$

- ☐ This problem concerns the storage of books in a limited size library
- lacktriangled Books are stored according to their size, in terms of height and thickness, with books placed in groups of same or higher height; the set of book heights  $\{H_i\}$  is arranged in ascending order with

$$H_1 < H_2 < ... < H_n$$

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# COMPACT BOOK STORAGE IN A LIBRARY

- □ Any book of height  $H_i$  may be shelved on a shelf of height at least  $H_i$ , i.e.,  $H_i$ ,  $H_{i+1}$ ,  $H_{i+2}$ , ...
- ☐ The length  $L_i$  of shelving required for height  $H_i$  is computed given the thickness of each book; the total shelf area required is  $\sum_i H_i L_i$ 
  - if only 1 height class [corresponding to the tallest book] exists, total shelf area required is the total length of the thickness of all books times the height of the tallest book

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- if 2 or more height classes are considered,
   the total area required is less than the total
   area required for a single class
- lacktriangle The costs of construction of shelf areas for each height class  $H_i$  have the components
  - $s_i$  fixed costs [independent of shelf area ]
  - $c_i$  variable costs / unit area

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### COMPACT BOOK STORAGE IN A LIBRARY

- □ For example, if we consider the problem with 2 height classes  $H_m$  and  $H_n$  with  $H_m < H_n$ 
  - O all books of height  $\leq H_{\it m}$  are shelved in shelf with the height  $H_{\it m}$
  - O all the other books are shelved on the shelf with height  $H_n$
- □ The corresponding total costs are

$$\left[ s_m + c_m H_m \sum_{j=1}^m L_j \right] + \left[ s_n + c_n H_n \sum_{j=m+1}^n L_j \right]$$

- ☐ The problem is to find the set of shelf heights and lengths to *minimize* the *total shelving costs*
- ☐ The solution approach is to use a network flow model for a network with
  - O the set of (n+1) nodes

$$\mathcal{N} = \left\{ 0, 1, 2, \ldots, n \right\}$$

corresponding to the n book heights with

$$1 \leftrightarrow H_1 < H_2 < \dots < H_n \leftrightarrow n$$

and the starting node with height  $\theta$ 

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# COMPACT BOOK STORAGE IN A LIBRARY

O directed arcs (i,j) only if j > i resulting in a

total of 
$$\frac{n(n+1)}{2}$$
 arcs

O "distance"  $d_{ij}$  on each arc given by

$$d_{ij} = \begin{cases} s_j + c_j H_j \sum_{k=i+1}^{j} L_k & \text{if } j > i \\ \infty & \text{otherwise} \end{cases}$$

- $\Box$  For this network, we solve the shortest route problem for the specified "distances"  $d_{ij}$
- □ Suppose that for a problem with n = 17, we determine the optimal trajectory to be

$$\{(0,7),(7,9),(9,15),(15,17)\}$$

the interpretation of this solution is:

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### COMPACT BOOK STORAGE IN A LIBRARY

- O store all the books of height  $\leq H_7$  on the shelf of height  $H_7$
- O store all the books of height  $\leq H_9$  but  $> H_7$  on the shelf of height  $H_9$
- O store all the books of height  $\leq H_{15}$  but  $>H_9$  on the shelf of height  $H_{15}$
- O store all the books of height  $\leq H_{17}$  but  $> H_{15}$  on the shelf of height  $H_{17}$