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► **To cite this version:**

Sophie Demasse, Gilles Pesant, Louis-Martin Rousseau. A Cost-Regular based Hybrid Column Generation Approach. Constraints, Springer Verlag, 2006, 11 (4), pp.315-333. 10.1007/s10601-006-9003-7. hal-00293562

HAL Id: hal-00293562

<https://hal.archives-ouvertes.fr/hal-00293562>

Submitted on 5 Jul 2008

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A Cost-Regular based Hybrid Column Generation Approach

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Abstract. Constraint Programming (CP) offers a rich modeling language of constraints embedding efficient algorithms to handle complex and heterogeneous combinatorial problems. To solve hard combinatorial *optimization* problems using CP alone or hybrid CP-ILP decomposition methods, costs also have to be taken into account within the propagation process. Optimization constraints, with their cost-based filtering algorithms, aim to apply inference based on optimality rather than feasibility. This paper introduces a new optimization constraint, **cost-regular**. Its filtering algorithm is based on the computation of shortest and longest paths in a layered directed graph. The support information is also used to guide the search for solutions. We believe this constraint to be particularly useful in modeling and solving Column Generation subproblems and evaluate its behaviour on complex Employee Timetabling Problems through a flexible CP-based column generation approach. Computational results on generated benchmark sets and on a complex real-world instance are given.

Keywords: optimization constraints, hybrid OR/CP methods, CP-based column generation, branch and price, employee timetabling

1. Introduction

Constraint Programming based column generation is a decomposition method that can model and solve very complex optimization problems. The general framework was first introduced in [15]. It has since been applied in areas such as airline crew scheduling [9, 23], vehicle routing [22], cutting-stock [10], and employee timetabling [16].

All these optimization problems may be decomposed in a natural way: They may be viewed as selecting a subset of individual patterns within a huge pool of possible and weighted patterns. The selected

* A preliminary version of this paper appeared as [7]. This research was supported by the Mathematics of Information Technology and Complex Systems (MITACS) Internship program in association with Omega Optimisation Inc. (CA)



combination is the one with the lowest cost to fulfill some given global requirements. The selection problem can be formulated as an integer linear program with one column for each possible pattern and a corresponding integer variable representing the number of times the pattern should be selected. The design of the possible patterns is itself a hard constrained satisfaction problem and its solution set may be too large to be written out explicitly. Delayed column generation is then the only way to address such a formulation (see, for example, [5] for details on the approach). The LP-relaxation of the integer program, the *master problem*, is solved iteratively on a restricted set of columns. At each iteration, the *pricing problem* is to generate new entering columns, i.e. new possible patterns, which may improve the current solution of the master problem.

In this approach, the pattern design subproblem is then solved several times. Each time, it is preferable to compute several solutions at once to limit the number of iterations of the column generation process. Also, an optimization variant of the problem should be considered since the expected patterns (i.e. the most improving columns) are the ones with the most negative reduced costs in the master problem.

In routing, crew scheduling or employee timetabling applications, the rules defining the allowed individual patterns are often multiple and complex. Traditionally, they have been handled by dynamic programming techniques [8]. The use of a constraint programming solver instead to tackle the pricing problem adds flexibility to the whole solution procedure. For its modeling abilities, CP is more suited as rules are often prone to change.

Hence, CP-based column generation is an easily adaptable solution method: the problem decomposition makes the pattern design subproblem independent from the global optimization process, leaving the CP component alone to handle variations within the definition of the patterns. The recent introduction of both ergonomic and effective optimization constraints in the CP component can have a great impact on the success of this approach to solve various large-size optimization problems.

In this paper, we address a general class of employee timetabling problems with a CP-based column generation approach. The pattern design subproblem is then to build legal schedules with lowest costs for the employees. Legal schedules are defined as time-indexed activity sequences complying with a number of ordering or cardinality rules. We present the new optimization constraint **cost-regular** enclosing both the cost and the feasibility specifications of a sequence. This constraint, alone or supported by some side constraints, permits to define efficient and flexible CP algorithms for such optimum-cost se-

quence design problems: Firstly, it models together and in a handy way various complex sequencing rules (all described by a single deterministic automaton) and cost structures. Secondly, it simultaneously filters on feasibility and optimality criteria, making use of an efficient propagation (and back-propagation from the cost) algorithm. Last, its underlying support information serves as a helpful cost-based guiding heuristic for the search process. The contributions of this paper thus lie in the extension of the `regular` constraint [18] to handle efficiently cost information and in the hybrid column generation model it allows to define.

The paper is organized as follows: the next section reviews the work on optimization constraints while Section 3 presents `cost-regular`. In Section 4 we present the Employee Timetabling Problem and describe how hybrid column generation based on `cost-regular` can be used to solve it. Finally, experimental results are presented in Section 5 on both generated instances and a real world problem.

2. Optimization Constraints

Before discussing optimization constraints, let us first define the following notation. Let S be the set of feasible solutions of a satisfaction problem. An instance of an optimization variant of this problem, at least in the mono-objective case, is given by an objective function f defined on a superset of S and taking its values in a totally ordered set, say \mathbb{R} . The problem is to find the minimal value z^* the function f takes on S and an element v^* in S where f takes this value: $f(v^*) = z^*$.

In Constraint Programming, the optimization criterion is generally taken into account by adding to the initial satisfaction model a cost variable z with interval domain. Additional constraints, modeling condition $z \leq f(v) \forall v \in S$, link the cost variable to the decision variables X . Constraint programming optimization algorithms solve a succession of satisfaction problems. Each time a new best solution is found, the upper bound of z 's domain is reduced to match its value.

Optimization constraints, by merging both feasibility and optimization conditions, are more efficient. They aim to filter from the decision variable domains, values appearing in no solution $v \in S$ or whose cost $f(v)$ does not belong to the current domain of z . Hence, domain reductions are also propagated from the bounds of the cost variable to the decision variables.

Optimization constraints also reduce the domain of z by computing a good evaluation of its lower bound. Constraint propagation can then detect inconsistency on this variable in the same way a traditional OR

branch-and-bound method does. Moreover, since it is often preferable to guide the search towards regions which are likely to contain low cost solutions, optimization constraints may compute additional information that can act as good variable-value selection heuristics or as regret notions (such as an optimal solution to a relaxation of the original problem). We refer to Focacci, Lodi and Milano [12] for a further discussion about optimization-oriented global constraints. Several contributions have been made to the domain of optimization constraints. In general, the cost of an instantiation of the decision variables is computed as the sum of the costs c_{ij} of each assignment $X_i = j$.

Existing contributions hold mainly on *weighted assignment* constraints such as the *weighted all-different* constraint [4, 11, 24], the *global-cardinality with costs* constraint [21], the *sum of weights of distinct values* [3]. Among the other contributions, note the ones on the *shorter path* constraint [15, 25] which bears some similarities with the *cost-regular* constraint presented thereafter.

The cost-based filtering algorithms consist of propagating deduction rules [3] or applying OR solution techniques to the optimization problem or to a relaxation. Notable works in this domain are based on linearization and reduced-cost considerations [11, 17, 12, 26] or on graph algorithms [15, 21]. Remark that it is possible to achieve generalized arc-consistency in polynomial time for some constraints (for example, the weighed all-different [21]) while for NP-hard problems only relaxed consistency can be envisaged (see [10, 25]). In fact, optimization constraints merely share for now, cost-based filtering of the decision variable domains and one side-bounding of the cost variable domain. Much of these constraints concentrate on computing a tight lower bound of the cost to minimize but do not provide an upper bound ([3, 21] are among the exceptions). One reason is that lower and upper bounding are not always dual problems. Also only some of these constraints (e.g. [4, 12]) return information about the relaxed optimal solution computed during filtering (ie. the solution corresponding to the lower bound). Such precomputed informations would yet be very useful to guide the search towards minimal solutions in a backtracking algorithm.

Note that cost-based filtering algorithms are also used in soft-constraints [1, 19, 27], where we wish to minimize a violation measure captured by a violation variable.

3. Cost-Regular

As the cost-variant of `regular` [18], constraint `cost-regular`(X, Π, z, C) holds if the values taken by the sequence of finite domain variables X spell out a word belonging to the regular language associated to the deterministic finite automaton Π , and if z , a bounded-domain continuous variable, is equal to the sum of the variable-value assignment costs given by cost matrix C .¹ The filtering algorithm associated to this constraint is based on the computation of paths in a directed weighted layered graph. We show in this section how, by maintaining shortest and longest paths, the filtering algorithm of `cost-regular` provides: pruning on the lower and the upper bounds of the cost variable's domain; cost-based pruning on the decision variables' domains; and information to guide the search for solutions.

3.1. THE FILTERING ALGORITHM

A `regular` constraint is specified using a deterministic finite automaton that describes the regular language to which the sequence must belong. That automaton is then unfolded into a layered directed graph where vertices of a layer correspond to states of the automaton and arcs represent variable-value pairs. This graph has the property that paths from the first layer to the last are in one-to-one correspondence with solutions of the constraint. The existence of a path through a given arc thus constitutes a support for the corresponding variable-value pair [18].

Instead of simply maintaining paths, the filtering algorithm for `cost-regular` must consider the length of these paths, defined as the sum of the costs of individual arcs. Since an arc corresponds to a variable-value pair, its cost is given by cost matrix C . Supports do not come from just any path but rather from a path whose length falls within the domain of z . To check this efficiently, it is sufficient to compute and maintain shortest and longest paths from the first layer to every vertex and from every vertex to the last layer: if the shortest way to build a path through a given arc is larger than the upper limit of the interval for z , the arc cannot participate in a solution and can thus be removed; if the longest way to build a path through a given arc is smaller than the lower limit of that interval, the arc can again be removed. In this way, domain consistency is achieved for the variables of X . The domain of z can also be trimmed using the shortest and longest paths from the first to the last layer.

¹ Note that we could refine the costs further by associating one to every combination of variable, value, and *state* of the automaton.

branch-and-bound a minimization (resp. maximization) problem including a **cost-regular** constraint, it makes sense to visit first the region of the search space where such an optimal but partial or relaxed solution is located.

To reach the constraint solution with minimal cost for example, the heuristic selects for a variable X_t the value corresponding to the t -th arc in the shortest path in the layered digraph. With the current data structure underlying the filtering algorithm, such a value is accessible in linear time by following the shortest path from layers 1 to t .

4. Employee Timetabling Problems

Employee Timetabling Problems (ETP) constitute a general class of combinatorial problems widely encountered in industries and service organizations. An ETP is the problem of designing employee schedules over a given time horizon in order to cover the estimated workforce requirements of the organization. The timetabling attempts to optimize some performance criteria such as to minimize the overall labor cost or, alternately, to maximize quality of service. See [13] and [14] for extensive review on the subject.

In this paper, we address a general form of ETP. The main assumptions are that the time horizon is discrete and that the costs are additive along this horizon. The proposed solution method is applied to timetabling problems where employees are interchangeable (i.e. they may be assigned to any legal schedule). However, the method can easily be adapted to problems within the non-anonymous, personalized ETP class [7].

The following terminology and notation is used hereafter. The *planning horizon* (e.g. one day) is partitioned as a sequence of T consecutive elementary time *periods* $t \in \{1, \dots, T\}$. We denote by W the set of *work activities* to perform. The *workforce requirements* specify the minimal number r_{at} of workers required to achieve work activity $a \in W$ at period $t \in \{1, \dots, T\}$. A *cost* c_{at} is associated to the assignment of one worker to activity a at period t . Regulations often constrain the specific periods during which an employee is not assigned any work activity. To model these different constraints, additional activities (such as break, lunch or rest) are considered. These activities are not subjected to costs nor requirements (for notational convenience, we still define and set to 0 a cost c_{at} for each non-work activity a and each period t). Let A denote the entire set of work and non-work activities. A *schedule* is an assignment $s : [1..T] \rightarrow A$ where $s(t)$ stands for the activity to perform at period t . Alternatively, schedule s can be expressed by a

binary matrix $\Delta^s = (\delta_{at}^s)_{a \in A, t \in [1..T]}$ where $\delta_{at}^s = 1$ if $s(t) = a$ and $\delta_{at}^s = 0$ otherwise. Let \mathcal{S} denote the set of *legal schedules* or *shifts* which satisfy all the regulation constraints. Usual objectives in ETP are the minimization of the overall cost or the maximization of employee satisfaction. These criteria can be formulated by considering the cost c^s for the company of allocating schedule s to an employee. Such a cost can also represent the degree of dissatisfaction for an employee being assigned to schedule s . The objective is then to minimize the sum of the costs of the schedules assigned to each employee. In the latter, c^s is computed as the sum of the costs of performing activity $s(t)$ at period t : $c^s = \sum_{t=1}^T c_{s(t)t}$. In some ETP formulations, the cost of the staff timetabling may include penalties due to overcoverage or undercoverage. For each activity $a \in W$ and period t , let \hat{c}_{at} and \check{c}_{at} be the additional cost when the timetabling covers the workforce demand r_{at} with, respectively, one more employee and one less employee.

At the core of timetabling problems are various regulation constraints (e.g. restraining work duration to exactly 8 hours a day, imposing a 15 minute break between two different work activities, permitting a variable lunch time, changing work places) which arise in real world instances. Their number and complexity quickly make the subproblem of generating one legal schedule quite challenging.

4.1. CP-BASED COLUMN GENERATION FOR TIMETABLING

ETP are often solved in two steps. The first step consists of designing the possible shifts according to the regulation constraints. The optimization criterion is considered next by selecting the optimal subset of shifts to assign to the employees. However in many cases, the whole set of possible shifts is too huge to be processed at once. A column generation approach offers a way to solve ETP without generating the entire set of shifts. Following the same natural decomposition, shift generation is handled as the pricing subproblem while the selection problem is set as the master linear program. One legal shift corresponds to one variable or column in the master program.

This section presents a generic CP-based column generation approach for Employee Timetabling Problems. We consider here the anonymous case of ETP with minimum workforce requirements and with general work rules. The approach applies also to the personalized case or if additional over- and under-coverage costs are specified (see [7]). Since these variants hold on the selection subproblem alone, they require a slight modification of the master linear program but do not change the pricing problem. On the other hand, work rules intervene only for shift generation. Specific rules may then be added as new

constraints within the pricing subproblem without changing the overall procedure. Column generation ends as soon as reaching an optimal fractional solution of the master program. We discuss in Section 4.3 about ways of finalizing the search to get either feasible or optimal integer solutions.

4.2. LP MODEL AND COLUMN GENERATION

The integer linear formulation (P) of the considered ETP turns into a generalized set-covering problem [6] with non-binary variables:

$$\min \sum_{s \in \mathcal{S}} c^s x_s \quad (1)$$

$$s.t. \sum_{s \in \mathcal{S}} \delta_{at}^s x_s \geq r_{at} \quad \forall a \in W, \forall t \in \{1, \dots, T\}, \quad (2)$$

$$x_s \geq 0 \quad \forall s \in \mathcal{S}, \quad (3)$$

$$x_s \in \mathbb{Z} \quad \forall s \in \mathcal{S}. \quad (4)$$

A non-negative integer variable x_s is associated to each legal schedule $s \in \mathcal{S}$, standing for the number of employees assigned to schedule s . Constraints 2 ensure to cover the minimum requirements for each work activity, at each period. The objective 1 is to minimize the sum of the costs for any working employees.

Being indexed by \mathcal{S} , the set of variables of this linear formulation has order of $|\mathcal{A}|^T$. It can then generally not be computed at once. A way of getting around this, is to solve the LP-relaxation (\bar{P}) of (P) (obtained by dropping constraints (4)) with the delayed column-generation technique. Hence, only a subset of legal schedules in \mathcal{S} is produced and considered in (\bar{P}). At each iteration of the procedure, new schedules are generated and the corresponding variables are added to the master linear program, only if they may improve its current solution. Here, the pricing problem of generating entering columns is to compute legal schedules $s \in \mathcal{S}$ with negative reduced cost rc_s . If this problem has no solution then the current solution of (\bar{P}) is optimal. Given dual values $(\lambda_{at})_{W \times \{1, \dots, T\}}$ associated to the cover constraints 2 of the master program (\bar{P}) at the current iteration, the reduced cost rc_s of a schedule s equals to:

$$\sum_{t=1}^T c'_{s(t)t}, \quad (5)$$

where c'_{at} is defined for all activity $a \in \mathcal{A}$ and for all period $t \in \{1, \dots, T\}$, as:

$$c'_{at} = \begin{cases} c_{at} - \lambda_{at} & \text{if } a \in W \\ 0 & \text{otherwise.} \end{cases} \quad (6)$$

4.3. INTEGER SOLUTIONS AND BRANCH-AND-PRICE

Column generation applies to the LP-relaxation of the original integer program. The fractional solution returned at the end of the procedure corresponds to the assignment of an optimal selection of shifts to fractions of employees. Its cost gives a lower bound of the optimal timetabling cost.

Rounding up the fractional optimal solution of (\bar{P}) leads to a feasible solution of the ETP but its cost is likely far from the integer optimum. In the present application, (P) may contain numerous cover constraints. Moreover, each cover constraint involves a large number (order of $|\mathcal{A}|^{T-1}$) of non-zero values x_s . The high density of the LP matrix makes the increased cost of this heuristic solution not negligible.

Another heuristic solution is given by solving at optimality the integer program (P) on the sole restricted set of generated columns. However, set-covering remains an NP-hard problem. In our test cases, even with only one working activity and few columns, such integer programs were mostly too dense to be solved by a basic branch-and-bound (at least by the default procedure of Ilog Cplex).

Branch-and-price [2] is then the only alternative to compute an optimal integer solution and to prove its optimality. At each node of the tree search, a branching decision is added to the master program and column generation is invoked again to generate “missing” shifts and to evaluate the node.

It is known that associating a branching strategy with column generation is not straightforward. In the present case, the conventional branching strategy for generalized set-covering models (separation on the domains of the pattern variables x_s) is mostly deficient: The search tree is clearly unbalanced (decision $x_s \leq k$ is much weaker than $x_s \geq k + 1$). The efficiency of the procedure depends heavily on the order of selection of the variables. The model admits lots of symmetries and optimal solutions since many legal schedules are strongly similar. Lastly, when branching on a decision $x_{s^*} \leq k$, the pricing problem has to be explicitly constrained not to generate schedule s^* anymore. Indeed, given $\mu_{s^*} \geq 0$ a dual value of the branching constraint in the master program, then the non-negativity of the reduced cost of the schedule $rc_s + \mu_{s^*} \geq 0$ does not prevent $rc_s < 0$.

Robust branch-and-price procedures, where branching does not increase the complexity of the pricing subproblem, have been proposed for several related problems, such as the capacited vehicle routing problem or the bin packing problem. These procedures, based on reformulations of the master program as a flow model, consist of branching on aggregated sum of variables. Such a reformulation applies to the master program considered here:

$$\min \sum_{s \in \mathcal{S}} c^s x_s \quad (7)$$

$$s.t. \sum_{b \in W} f_{ab}^t \geq r_{at} \quad \forall a \in W, \forall t \in \{1, \dots, T\}, \quad (8)$$

$$f_{ab}^t = \sum_{s \in \mathcal{S}} \delta_{at}^s \delta_{b(t+1)}^s x_s \quad \forall a, b \in W, \forall t \in \{1, \dots, T\}, \quad (9)$$

$$x_s \geq 0, x_s \in \mathbb{Z} \quad \forall s \in \mathcal{S}, \quad (10)$$

$$f_{ab}^t \geq 0, f_{ab}^t \in \mathbb{Z} \quad \forall a, b \in W, \forall t \in \{1, \dots, T\}. \quad (11)$$

In this LP, flow variable f_{ab}^t identifies the number of employees assigned to activity a at period t and to activity b at period $t + 1$. Branching on flow variables leads effectively to a more robust and balanced branch-and-price. Nevertheless, the usual arguments proving the completeness of such a branching scheme cannot be invoked here because of the integrality of both variables (not binary) and demands (not unary). Indeed, it is easy to find cases where all flow variables f are integer but not variables x . Consider for example, $T = 4$ and four schedules (a_1, a_3, a_1, a_3) , (a_1, a_3, a_2, a_3) , (a_2, a_3, a_1, a_3) , (a_2, a_3, a_2, a_3) each assigned to exactly 0.5 employee.

Even if the completeness is not guaranteed, this latter branching scheme can advantageously be used on top of the search, then eventually completed by branching on a remaining fractional x variable each time all f variables are integer.

4.4. SHIFT SCHEDULING: A GENERAL CP MODEL

The pricing problem within the proposed approach can be referred to as a Shift Scheduling Problem. The solutions of this problem are schedules $s : \{1, \dots, T\} \rightarrow \mathcal{A}$ satisfying to all the regulation constraints and whose reduced cost rc_s at the current iteration of the column generation procedure is negative.

4.4.1. Regulation Constraints

The regulation constraints occurring in ETP usually fall into one of the five following classes of constraints:

- Allowed/forbidden assignments: Only activities in $A_t \subseteq A$ may be performed at period t . Such constraint avoids, for example, to schedule lunch before 1 pm.
- Cardinality rules: They specify the minimal $\check{\mu}_{A'}$ and the maximal $\hat{\mu}_{A'}$ numbers of periods assigned to activities in $A' \subseteq A$. They may constrain, for example, the work duration or the allowed number of break periods.
- Stretch rules: They specify the minimal $\check{\lambda}_a$ and the maximal $\hat{\lambda}_a$ number of consecutive periods assigned to activity $a \in A$. They may constrain, for example, the lunch duration or the minimal duration of a work activity.
- Sequencing rules: They specify the allowed and forbidden activity changes. They may force, for example, a break period between two different work activities.
- Conditional rules: These are logical combinations of rules of the four preceding classes. For example: a lunch of 1 hour is required if the work duration is greater than 3 hours a day.

The Shift Scheduling Problem can be modeled as a Constraint Satisfaction Problem based on a sequence of T decision variables s_1, s_2, \dots, s_T with finite discrete domains D_1, D_2, \dots, D_T , initialized to A . There is an obvious one-to-one correspondence between complete instantiations of these variables and schedules by setting $s(t) = s_t$ for all periods t . Assignment $s_t = a$ means that activity a is performed at period t .

According to the first rule class, each domain D_t may initially be restricted to A_t . The rules of the other classes need to be modelled as constraints whose support includes all the decision variables. Fortunately, several existing global constraints are dedicated to handle such rules. Hence, having an overall viewpoint on the problem, the constraint propagation within such global constraints is likely to be quite effective.

For the cardinality rules, a global cardinality (**gcc**) constraint [20] can be used to constrain, for all the activities, their number of occurrences in the schedule. For each activity $a \in A$, a domain variable σ_a with domain $[\check{\mu}_a; \hat{\mu}_a]$ is added to the model.

$$\text{gcc}(\langle s_1, \dots, s_T \rangle, \langle \sigma_a | a \in A \rangle). \quad (12)$$

This constraint holds if each value $a \in A$ is taken by exactly σ_a variables among s_1, \dots, s_T . All other cardinality rules on subset A' of activities can be modeled using a domain variable $\sigma_{A'}$ with domain $[\check{\mu}_{A'}; \hat{\mu}_{A'}]$ and

an arithmetic constraint

$$\sigma_{A'} == \sum_{a \in A'} \sigma_a. \quad (13)$$

Note that usually, an ETP contains few rules of that kind.

Stretch and sequencing rules may be handled together with one or several **regular** global constraints [18]. Indeed, such rules define sequences of values which can be taken by the sequence of variables (s_1, s_2, \dots, s_T) . It is generally straightforward to represent all these allowed patterns by a deterministic finite automaton Π whose transitions are labeled by the values (examples are given in [18, 7] and in Section 5.2). Note that, since the complexity of the filtering algorithm of **regular** is dependent of both the number of variables and the size of the automaton, one may envisage sometimes to have recourse to conjunctions of **regular**, with small automata, in order to model all the stretch and sequencing rules. Nevertheless, pruning is more efficient if all the rules are handled by one constraint alone. Furthermore, the complexity of the algorithm remains linear in those sizes and is able to tackle large-size instances. In our experiments, we used then only one such constraint (see Section 5):

$$\mathbf{regular}(\langle s_1, \dots, s_T \rangle, \Pi). \quad (14)$$

Conditional rules can be formulated as logical constraints (and, or, not) in the CP model. These side constraints are highly dependent of the context of application. We considered various and complex ones in our experiments (see Section 5). A particular attention should be given to these constraints since they may considerably complicate the solution procedure. Indeed generally, such constraints propagate poorly and it can be advantageous to fix them in the first branches of the search tree.

4.4.2. Optimization Criterion

The constraints given above constitute a reasonable framework for a CP formulation of the Shift Scheduling Problem. As we consider the pricing problem of the column generation approach, costs have to be incorporated in order to generate only legal schedules with reduced costs. According to (5) and the correspondence between schedules and complete instantiations of (s_1, s_2, \dots, s_T) , the relation to model is

$$(s_1 = a_1, s_2 = a_2, \dots, s_T = a_T) \implies \sum_{t=1}^T c'_{a_t t} < 0.$$

This relation can be inefficiently modeled using T global constraints **element**. As discussed in Section 2, with such a formulation, cost

pruning could mainly occur only once the feasibility part of the problem is solved.

Our goal is to use the negative cost criterion to prune the solution space earlier during the search. To achieve this, we propose to replace in the model the **regular** constraint (14) by its cost variant:

$$\text{cost-regular}(\langle s_1, \dots, s_T \rangle, \Pi, z, c'). \quad (15)$$

with initial domain $] -\infty, 0[$ for z . By pruning both the lower bound lb and the upper bound ub of the domain of z , this constraint ensures that, at any current state of the search, there exist possible (according to Π) instantiations of variables (s_1, s_2, \dots, s_T) whose cost $\sum_{t=1}^T c'_{att}$ is equal to lb or ub . Hence, if the instantiation is complete, z is equal to its cost. Conversely, any instantiation of the decision variables to values in their current domain is ensured to have a cost between lb and ub .

In the column generation procedure, this model of the pricing problem is solved with a backtracking algorithm. One solution corresponds to one entering column in the master program. In fact, we aim to generate several solutions at once. In the backtracking algorithm, the search is run until the expected number of solutions is found. Furthermore, we aim to generate solutions with the most negative reduced costs. Considering an optimization criterion within the model in order to find such optimal solutions could be clearly time-consuming since the whole search tree should be considered (implicitly though) before deciding if a feasible solution found is optimal. It is known that, in column generation procedures, looking systematically for the minimal reduced cost solutions of the pricing problem is not necessarily beneficial (at least when pricing is a hard problem).

Hence, rather than adding to the model a minimization criterion on z , we keep solving the satisfaction model but we use the heuristic returned by **cost-regular** to drive the search (Section 3.2). This heuristic does not ensure that the first complete instantiation found by the backtracking algorithm is optimal. Nevertheless, the principle of the heuristic makes us expect to find near optimal solutions.

We have experimented this strategy on the benchmark instances presented in an earlier paper [7]. A quick comparison of the computational results obtained leaves no doubt on the great efficiency of this strategy, as shown in Section 5.1.

5. Case study

To evaluate the effectiveness of the proposed framework, we present computational results on a set of generated ETPs as well as a real

world problem taken from the data of a large bank. We present here the problem details and discuss the results obtained on these instances.

The whole algorithm was implemented in C++ on top of libraries Ilog Cplex 9.0 and Solver 6.0. Experiments were run on an Opteron 250 under Gnu/Linux 2.6 and g++ 3.3.

5.1. GENERIC BENCHMARK DATA

We based our first experiments on the benchmark data sets described in [7]. Although these instances are randomly generated, the benchmarks are based on data and rules from a real-world timetabling problem as the demand curves were obtained from a retail store.

5.1.1. Problem Details

10 sets $(ETP_n)_{n=1,\dots,10}$ of 10 instances each are available, parameter n indicating the number of work activities ($|W| = n$). The planning horizon is one day decomposed into periods of 15 minutes ($T = 96$), and the work rules need the definitions of three non-work activities:

$$A = W \cup \{p \text{ (break)}, o \text{ (rest)}, l \text{ (lunch)}\}$$

1. *Some activities $a \in F_t$ are not allowed to be performed at some periods t .*
2. *s covers between 3 hours and 8 hours of work activities.*
3. *If s is worked for at least 6 hours, then it includes exactly two breaks and one lunch break of 1 hour. Else, it includes only 1 break and no lunch is envisaged.*
4. *If performed, the duration of an activity $a \in W$ is at least 1 hour.*
5. *A break (or lunch) is necessary between two different work activities.*
6. *Rest shifts have to be assigned only at the beginning and at the end of the day.*
7. *Work activities must be inserted between breaks, lunch and rest stretches.*
8. *The maximum duration of a break is 15 minutes.*

The first condition simply consists of removing the forbidden activities F_t from the initial domain of each variable s_t : $D_t = A \setminus F_t$.

The next two regulation constraints need the definition of additional decision variables. They can then be modeled as explicit constraints as well as, implicitly, by restricting the initial domain of the variables. One way of modeling the second condition is to use one additional variable σ_a for each work activity $a \in W$, with domain $\{0, 1, \dots, 32\}$ and representing the number of periods assigned to activity a , as well as a variable σ with domain $\{12, \dots, 32\}$, standing for the total number of working periods. Variables σ_a and s_t may be linked by the gcc. In the same manner, we define cardinality variables σ_p , σ_o and σ_l for the non-working activities (break, rest and lunch, respectively). To model the third condition, the domains of σ_l and σ_p are initialized to $\{0, 4\}$ and $\{1, 2\}$ respectively. We can also logically deduce from the whole set of conditions that any valid schedules contain a number of rest periods between 58 and 83. As redundant constraints, we can then reduce the initial domain of σ_o to $\{58, \dots, 83\}$.

The last five constraints can be modeled with the help of only one regular constraint. Indeed, the values permitted by these constraints together for the sequence of variables (s_1, \dots, s_T) can be described by a single automaton Π . Figure 2 depicts such an automaton when W contains two activities a and b .

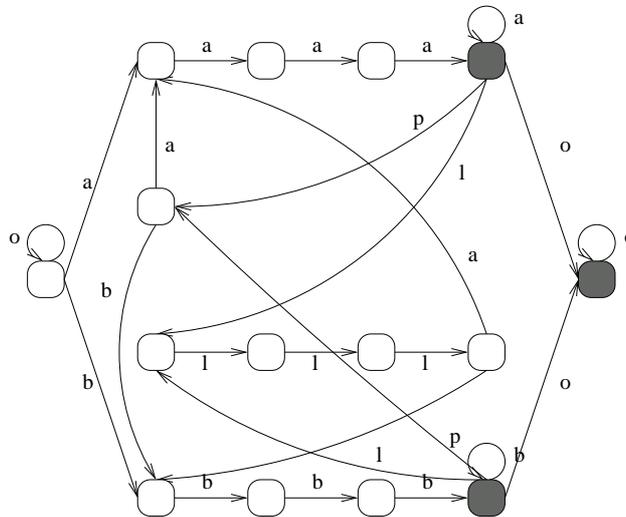


Figure 2. An automaton for two work activities a and b . The leftmost circle represents the initial state and shaded circles correspond to accepting states.

Given automata Π , the shift scheduling problem described above can be formulated by the following Constraint Satisfaction Problem (CP):

$$\text{gcc}(\langle \sigma_a | a \in A \rangle, \langle a \in A \rangle, \langle s_1, \dots, s_T \rangle) \quad (16)$$

$$\sigma == \sum_{a \in W} \sigma_a \quad (17)$$

$$\sigma < 24 \Rightarrow (\sigma_l == 0 \wedge \sigma_p == 1) \quad (18)$$

$$\sigma \geq 24 \Rightarrow (\sigma_l == 4 \wedge \sigma_p == 2) \quad (19)$$

$$\text{regular}(\langle s_1, \dots, s_T \rangle, \Pi) \quad (20)$$

$$s_t \in A \setminus F_t, \quad \forall t = 1, \dots, T \quad (21)$$

$$\sigma_a \in \{0, \dots, 32\}, \quad \forall a \in W, \quad \sigma \in \{12, 32\} \quad (22)$$

$$\sigma_l \in \{0, 4\}, \quad \sigma_p \in \{1, 2\}, \quad \sigma_o \in \{58, \dots, 83\} \quad (23)$$

5.1.2. Computational Results

Table I. Column generation algorithm results on the generated instances using information from `cost-regular` to guide the search.

Group	nb	$\Delta LB/UB$		#iter.	#col.	CPU in sec.		
		av.	(max)			av.	(max)	CPav.
<i>ETP</i> ₁	10	2.5%	(6.9%)	19	889	0.4	(1.2)	0.02
<i>ETP</i> ₂	10	2.8%	(9.2%)	48	2340	3.7	(28.0)	0.03
<i>ETP</i> ₃	10	2.3%	(6.4%)	52	2550	2.0	(2.9)	0.03
<i>ETP</i> ₄	10	3.3%	(6.1%)	103	5063	12.5	(90.5)	0.04
<i>ETP</i> ₅	10	5.1%	(10.4%)	86	4288	6.2	(11.3)	0.04
<i>ETP</i> ₆	10	4.7%	(11.1%)	130	6493	13.8	(31.3)	0.05
<i>ETP</i> ₇	10	6.1%	(8.4%)	137	6839	18.4	(30.6)	0.06
<i>ETP</i> ₈	10	6.0%	(8.6%)	155	7736	25.4	(41.8)	0.07
<i>ETP</i> ₉	10	7.3%	(10.9%)	155	7741	25.9	(31.9)	0.07
<i>ETP</i> ₁₀	10	8.7%	(11.7%)	179	8974	42.0	(44.5)	0.09

Table I provides details of the CP-based column generation algorithm execution on each problem set *ETP*_{*n*}. The huge difference between these results and the preliminary ones presented in [7] (and reported in table II) is entirely due to the search heuristic used within the CP backtracking algorithm. Indeed, no other changes were made neither in the algorithm's implementation nor in the execution phase. In the present experiments, we used the variable-value ordering heuristic based on `cost-regular` (Section 3.2), while in [7], the heuristic used

Table II. Column generation algorithm results on the generated instances using minimum reduced cost value to guide the search.

Group	nb	$\Delta LB/UB$		#iter av.	#col av.	CPU in sec.		
		av.	(max)			av.	(max)	CPav
ETP_1	10	4.9%	(16.6%)	20	914	1.9	(5.7)	0.1
ETP_2	10	5.6%	(15.6%)	51	2466	6.1	(12.0)	0.1
ETP_3	10	5.5%	(9.2%)	76	3749	16.7	(45.6)	0.2
ETP_4	10	4.6%	(8.7%)	137	6818	92.9	(452.4)	0.6
ETP_5	10	5.4%	(12.6%)	132	6558	108.4	(354.4)	0.7
ETP_6	10	5.0%	(11.0%)	203	10103	355.6	(884.6)	1.6
ETP_7	9	5.6%	(7.9%)	244	12186	793.6	(2115.1)	3.1
ETP_8	9	5.4%	(8.5%)	296	14776	950.3	(2531.2)	3.0

was the minimal reduced cost first (instantiate first $s_{t^*} = a^*$ such that $(a^*, t^*) = \arg \min \{ c'_{at} \mid (a, t) \in \mathcal{A} \times \{1, \dots, T\} \}$). The goal was indeed to compute solutions with low cost.

Hence, the major difference within these results intervene in the computation time of the pricing subproblem solved by the CP backtracking algorithm. In Tables I and II, column (CPav) gives for each set, the computation time of one pricing problem solution averaged over the number of iterations and the 10 instances. The average time is now lower than 0.1 second while it varied with the preceding heuristic from 0.1 to 3 seconds on average for the instances. In Table II none of the instances from group ETP_9 and ETP_{10} were solved within the 1 hour time frame, we thus omitted these results.

In fact, with the former heuristic, CP backtracking was able to find 50 negative reduced cost solutions at almost every iteration (the CP search stopped after 5 seconds if it found at least one solution). But at the latest iterations, it was very slow to find the first (required) negative solution or to prove that none existed (it took up to 2500 seconds for ETP_8 instances).

Choosing first the lowest cost assignments is indeed a clearly bad heuristic when no more negative solution exists. Conversely, the **cost-regular** based heuristic is effective at each iteration of the column generation procedure: both when numerous negative solutions exist (in the first iterations), or to prove that no such solution exists (in the last iteration).

Another interesting conclusion coming from the comparison of these results is about the quality of the generated solutions. Indeed the aver-

age number of iterations (column (#iter.) in Table I) is lower with the new heuristic than with the former one in II. This has an impact on the number of columns required by the master program to reach the optimality (column (#col.) gives the average number on each instance set). This has also an impact on the total computation time (columns (CPU av.) et (CPU max.)).

Since the pricing problem returned about the same number of solutions, whatever the chosen heuristic (50 solutions an iteration, less in the very last iterations), the explanation of this difference is the higher quality of the solutions returned by the new heuristic.

The two first columns of Tables I and II give the average and maximum deviation of the lower bound LB computed by the column generation procedure (i.e the fractional optimum) to an upper bound UB . We computed UB by running the default branch-and-bound of Cplex on the sole generated columns. UB is the value of the best integer solution found after 1 hour. As previously said, the density of the LP-matrix makes difficult the IP processing. Even for instances in ETP_1 , where the average number of the IP variables is 889, the Cplex branch-and-bound cannot complete the search in 1 hour except for two instances. For these 2 instances, the integrality gap is not closed ($LB < UB$). This indicates that either the lower bound is not tight or columns entering in an optimal integer solution are missing.

We ran the branch-and-price approach described in Section 4.3 on the instance sets. Nevertheless, in 2 hours, the method was only able to solve instances with less than 3 activities: 8 instances in ETP_1 and ETP_2 and 4 instances in ETP_3 (respectively in 144 seconds, 394 seconds, and 1592 seconds, in average). These results lead to an interesting question since for these 20 instances, the branch-and-price proved in fact that the LB is also the integer optimum.

5.2. A REAL-WORLD CASE

The approach was also evaluated on a real-life employee timetabling instance submitted by a Canadian bank. The local company's subsidiary, considered here, consists of one central establishment, including front desk and back office, and 3 branches. In a same day, employees may be allocated to several places. Each of these 5 places is then viewed as a work activity. Rules are also defined on 4 non-work activities: rest, lunch, dinner and transfer (from a branch to the central desk).

The contractual regulations may differ for employees working full-time (35 hours a week) or part-time (between 20 and 30 hours a week). Since there is an additional cost for the company due to part-time workers, the timetabling must be set up on a weekly basis.

An estimation of the required number of employees is given on a 15 minutes basis for each activity. Overcoverage and undercoverage are allowed, but at least one employee must be present ($m_{at} = 1$) at all time but without exceeding the available space M_{at}).

The linear model (P) has to be modified to take these additional costs into account but, since the new constraints (26) and (27) do not hold on the pattern variables x_s , the pricing problem remains the same.

$$\min \sum_{s \in \mathcal{S}} c^s x_s + \sum_{a \in W} \sum_{t=1}^T (\hat{c}_{at} \hat{x}_{at} + \check{c}_{at} \check{x}_{at}) \quad (24)$$

$$s.t. \sum_{s \in \mathcal{S}} \delta_{at}^s x_s + \check{x}_{at} - \hat{x}_{at} = r_{at} \quad \forall a \in W, \forall t \in [1..T], \quad (25)$$

$$\hat{x}_{at} \leq M_{at} - r_{at} \quad \forall a \in W, \forall t \in [1..T], \quad (26)$$

$$\check{x}_{at} \leq r_{at} - m_{at} \quad \forall a \in W, \forall t \in [1..T], \quad (27)$$

$$x_s \in \mathbb{Z}_+ \quad \forall s \in \mathcal{S}, \quad (28)$$

$$\hat{x}_{at} \in \mathbb{Z}_+, \check{x}_{at} \in \mathbb{Z}_+ \quad \forall a \in W, \forall t \in [1..T]. \quad (29)$$

Note that the cost of a schedule s is no longer the sum of the costs of the activity-period assignments since it also depends on work duration: $c^s = \sum_{t=1}^T c_{s(t)t} + \gamma^s$, where γ^s can take one of two distinct values depending on whether s is a full-time work schedule or not.

The work rules in this problem are quite complex. Allowed sequencing and stretch patterns are given on a daily basis, but may be altered depending on the type of schedule. For example, lunch and dinner durations differ for full-time and partial-time schedules. More complicated still: no employee may work after 5 pm more than one day in a week, and a part-time employee who works between 5 and 6 hours a day has to take a non-paid break of 15 minutes in the day. Another difficulty comes from the location considerations: a worker cannot do more than one transfer a day, and always from a branch to the center. In the center, no more than one activity change (between front desk and back office) is allowed per day. The automaton used to model this problem (shown in figure 3) gives an idea of difficulties presented by this application.

Furthermore, since we are constructing a weekly schedule, we need to introduce 5 **cost-regular** constraints in the model each modeling a day. This unfortunately reduces the effectiveness of the **cost-regular** constraint (both for filtering and guiding) but defining an automaton covering the whole week made the resolution intractable.

Since the column generation process does not converge in reasonable time, we need to interrupt it at some point in order to get a feasible solution to this complex instance. In this case however, Cplex is always able to solve the integer problem associated with the available

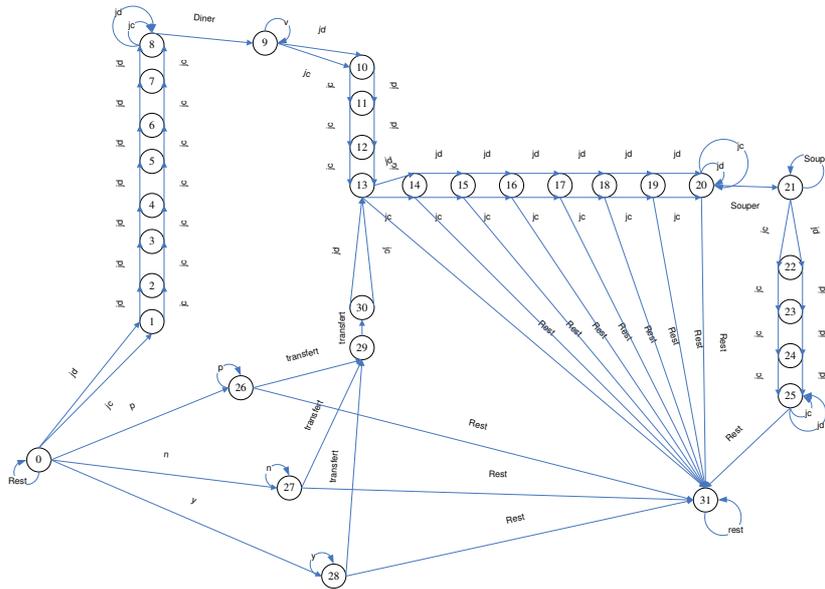


Figure 3. An automaton for the work and rest activities in a complex industrial timetabling problem.

columns very rapidly. The solutions obtained were comparable to those generated manually by the bank administration.

6. Conclusion

This paper presented a generic CP-based column-generation approach for Employee Timetabling Problems. In this approach, pricing is processed by solving a flexible CP formulation of the Minimal Cost Shift Scheduling Problem based on the new optimization constraint **cost-regular**. As other optimization constraints, **cost-regular** provides cost-based filtering of the decision variable domains as well as a tight lower bound of the problem. In a backtracking algorithm, the relaxed solution associated to this lower bound gives effective and direct information to drive the search towards near optimal solutions. The filtering algorithm associated to **cost-regular** also computes an upper bound which acts as a heuristic value computed at each node of the search tree, and then improves the pruning of the search space. The design of optimization constraints is rather recent. Such constraints could be very

effective in solving optimization problems, if they provide together: cost-based filtering on the decision variables, filtering of both the lower and the upper bound of the cost variable domain, and the internal information computed by the filtering algorithm to be reused as search heuristic. Optimization constraints would be then entirely combinable, making the propagation more effective via the cost variable as it does on the decision variables, and improving search by selecting the most promising branching decision according to the heuristics returned by the constraints.

Acknowledgements

The authors wish to thank Alexandre le Bouthillier and Marc Brisson from Omega Optimisation Inc. for financial and technical support and also Andrea Lodi and Nicolas Beldiceanu for discussions and comments on parts of this paper.

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