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Detecting and solving aircraft conflicts using bilevel programming

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Abstract We present two bilevel programming formulations for the aircraft deconfliction problem: one based on speed regulation in k dimensions, the other on heading angle changes in 2 dimensions. We propose three reformulations of each problem based on KKT conditions and on two different duals of the lower-level subproblems. We also propose a cut generation algorithm to solve the bilevel formulations. Finally, we present computational results on a variety of instances.

Keywords mathematical programming · deconfliction · Air Traffic Management · cutting plane · bilevel programming

1 Introduction

Two aircraft are said to be in conflict if their relative distance is less than a given safety threshold. By *aircraft deconfliction* we mean the set of strategies for detecting and solving conflicts among flying aircraft. A growing effort is dedicated to automate its optimal management, which is currently still widely performed on the ground by (human) Air Traffic Controllers (ATC). The development of urban air mobility will also rely on such decision-making support tools. Looking at a certain restricted airspace on a radar screen, the human controllers give real-time instructions to the pilots, based essentially on the change of their trajectories.

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Many strategies can be used to avoid conflicts. In this paper, we focus on heading angle and speed changes. While heading angle changes (HAC) are often used by ATC to prevent collisions, speed changes are almost never performed in practice because of the tight speed modification restrictions imposed by air travel regulations. There are several reasons for the strict bounds, which include aircraft dynamics, passengers' comfort and the real-time nature of the decision process needed to make this maneuver efficient. In 2004, however, the concept of *Subliminal Control* was introduced in the context of the European project ERASMUS [1]. Subliminal speed control consists in allowing minor speed adjustments that have to be small enough to remain imperceptible to ATC, thus reducing their workloads. During the ERASMUS project, the efficiency of this method was validated through human-in-the-loop experiments by Drogoul et al. [2], who proposed two speed modulation ranges: a weak one from -6% to +3% and a strong one from -12% to +6%. Nowadays, the European Union is working towards implementing these types of approaches through the Single European Sky ATM Research (SESAR) project [3].

When we consider aircraft moving in a three-dimensional space, the need for subliminal speed changes becomes less relevant: speed regulation (SR) is not realistically performed while changing altitude, but only when aircraft are flying within a fixed altitude layer. This does not apply to Unmanned Aerial Vehicles (UAVs), however, which have different dynamics. As discussed in [4], the minimum distance between UAVs can be guaranteed by modifying their 3D trajectories, including by SR methods.

In this paper, we present different formulations of the Aircraft Deconfliction Problem (ADP) based on both HAC and SR. We present different bilevel programming formulations for each case, with several corresponding reformulations. Our formulations can also apply to other problems, such as coordinating a fleet of robots or unmanned vehicles in a complex obstacle-ridden region [5]. This includes, among others, the scenario of automated material handling vehicles moving on fixed routes in warehouses or production plants, to transport raw materials or perform tasks in production processes [6].

Fig. 1: Two conflicting aircraft in 2 dimensions

Fig. 2: Two conflicting aircraft in 3 dimensions

This paper considerably extends [7], where SR was applied to aircraft at the same flight level. This implies that the optimization takes place in the plane (see Figure 1). Here, we propose a more general approach by modeling the ADP through SR in a k -dimensional airspace (see Figure 2), an additional single-level reformulation based on the Wolfe dual, as well as a new bilevel formulation of the ADP based on the HAC strategy in the plane. Moreover, we extend the Cut Generation (CG) algorithm in [7] to the HAC based formulation, and provide a new analysis thereof.

The rest of the paper is organized as follows. We review the relevant literature in Section 2. In Section 3 we introduce our SR based ADP (SRADP) formulations: a natural formulation and a bilevel formulation, with three single-level reformulations. In Section 4 we introduce a bilevel formulation of the HAC based ADP (HACADP), and its reformulations. A CG solution algorithm for both SRADP and HACADP is presented in Section 5. In Section 6 we discuss computational results. Some concluding comments are given in Section 7.

2 Literature review

There exists a wide range of approaches for modeling and solving the ADP. Here, we give a non-exhaustive review on those related works proposing mathematical programming formulations based on SR, HAC, or both.

SR is one of the most common strategies for aircraft deconfliction by Mathematical Programming. In [8], speed is converted to travel time in order to minimize the total cost of all potential conflicts: the cost of a conflict depends on the time two aircraft spend travelling at a distance below the security threshold, since this time is proportional to the ATC monitoring and conflict solution effort. The decision variables of the proposed Mixed Integer Linear Program (MILP) are the arrival times at the different intersection points of the trajectories in the considered time horizon. An equity-oriented conflict resolution (ECR) model, based on these same variables, is introduced in [9]. It

proposes an innovative aircraft collision avoidance model promoting equitable solutions (airlines are equally affected by the trajectory adjustments). The ECR model combines three optimization stages, which can be formulated as MILP and attempt respectively to: maximize the number of solved conflicts; resolve conflicts in the fairest way; reduce the delay induced by the trajectory changes. A different kind of approach is proposed in [10,11], where Mixed Integer Nonlinear Programming (MINLP) formulations for the SRADP in the plane are considered. Specifically, [10] proposes a heuristic algorithm that decomposes the problem into smaller subproblems. The exact solutions of the subproblems are then combined to form a globally feasible but possibly sub-optimal solution of the original problem. A feasibility pump heuristic is proposed in [11]. This algorithm builds two sequences of points: one consisting of points that are feasible w.r.t. nonlinear constraints, and the other consisting of points satisfying the integrality conditions. The algorithm iterates until the two sequences converge to a feasible solution of the MINLP.

SR fails to solve frontal conflicts; moreover, it may not be sufficient to ensure safety if speed bounds are tight. Consequently, it is usually combined with other maneuvers, such as flight level reallocation. For instance, the authors of [12] present a MILP formulation where conflict situations are avoided by performing both speed and altitude changes over predefined routes. The objective is to minimize the expected fuel costs of the aircraft. Binary variables are used to assign flight levels, which indicate whether two aircraft fly at different altitudes, as well as allowing deconfliction of aircraft traversing the same flight level. A multi-objective MILP approach in a similar vein, based on both maneuver types, and aiming at an equitable distribution of the maneuvers over the aircraft, is proposed in [13]. In [14], two disjunctive formulations are proposed for the ADP based on speed and altitude changes. Their objective functions penalize the number of changes linearly or quadratically, giving rise to a MILP or a Mixed Integer Quadratic Program, respectively.

A part of the literature focuses on the geometric characterization of conflicts. These are then used in SR or HAC based models. This is, for example, the case of [15], where the geometric characteristics of aircraft trajectories are used in order to obtain closed-form expressions for single planar conflicts, based on SR and HAC alone, as well as closed-form expressions yielding minimum deviations from the original trajectories with combined SR and HAC. The authors of [16] present a geometric analysis of the conflicts leading to two MILPs: one for SR and another for HAC. The resulting separation constraints are linear on speeds and heading angles, respectively.

Other works interpret maneuvers as a combination of SR and HAC. In [17], SR and HAC are applied sequentially. First, a MINLP formulation minimizing HAC and subject to the safety separation condition is presented. Then, another MINLP is proposed which maximizes the number of collisions avoided by SR. These two models are solved sequentially. Then, using a two-step methodology, the solution of the SR MINLP is used as a pre-processing step for the HAC MINLP. SR and HAC are sometimes combined in the same formulation. In [18], the planar ADP is formulated as a nonconvex Quadratically Con-

strained Quadratic Program (QCQP) where the objective function minimizes the deviations from the original velocity vector. If the solution of the “natural” Semidefinite Programming relaxation of this QCQP has rank one, then the problem is solved; otherwise, a locally optimal and conflict-free solution with a certain crossing pattern can be obtained via a stochastic rank reduction procedure. A different approach, which also combines SR and HAC to find optimal aircraft maneuvers, is proposed in [19]. In this case, a formulation in complex numbers with disjunctive constraints is introduced; speed bounds are translated into nonconvex quadratic constraints by considering the Euclidean norm of the vectors of velocities; different relaxations of the resulting MINLP are then proposed, solved, and compared.

In this paper, we formulate the SRADP in k dimensions and the HACADP in two dimensions via bilevel programming. To the best of our knowledge, this is the first time that a bilevel approach is used to model the ADP. Our objective is to minimize the changes w.r.t. the original flight plan while still satisfying the safety distance on aircraft pairs. The terminology and symbols, as well as the formulæ aircraft separation, are taken from [10, 11, 17].

3 Aircraft deconfliction via speed regulation

The goal of the approach presented in this section is to minimize the total speed changes needed to satisfy the minimum safety distance for each pair of aircraft in a given time horizon. An important assumption is that changes occur instantaneously and that the new speeds remain constant in the time horizon. Specifically, given a constant speed for every aircraft, our formulation decides new optimal constant speeds satisfying the safety constraints. The sets, parameters, and variables used in all the mathematical formulations in this section are listed below.

- **Sets:**

- $A = \{1, \dots, i, \dots, n\}$ is the set of aircraft flying in a shared airspace;
- $K = \{1, \dots, k_{\max}\}$ is the set of dimension indices.

- **Parameters:**

- T is the length of the time horizon [hours];
- d is the safety distance between aircraft [Nautical Miles NM]¹;
- x_{ik}^0 is the k -th component of the initial position of aircraft i ;
- v_i is the initially planned speed of aircraft i [NM/h];
- u_{ik} is the k -th component of the direction of aircraft i ;
- $q_i^{\min}$ and $q_i^{\max}$ define the feasible range of the speed modification ratios of aircraft i s.t. $q_i^{\min} < 1 < q_i^{\max}$.

- **Variables:** q_i is the ratio of the implemented speed w.r.t. the initially planned speed of aircraft i : $q_i = 1$ if the speed is equal to the initially planned one, $q_i > 1$ if it is increased, $q_i < 1$ if it is decreased.

¹1 NM = 1852 m

Note that, having in mind real applications, we consider the upper bound T on the time in our formulations. In fact, human ATCs monitor a portion of the airspace during a fixed time window. Moreover, a finite time horizon is often considered in the literature.

3.1 Natural problem formulation

The following provides a “natural” way to formulate SRADP:

$$\min_q \sum_{i \in A} (q_i - 1)^2 \quad (1a)$$

$$\forall i \in A \quad q_i^{\min} \leq q_i \leq q_i^{\max} \quad (1b)$$

$$\forall i < j \in A, t \in [0, T] \quad \sum_{k \in K} [(x_{ik}^0 - x_{jk}^0) + t(q_i v_i u_{ik} - q_j v_j u_{jk})]^2 \geq d^2. \quad (1c)$$

Formulation (1a)–(1c) is a semi-infinite program, where the last line (Eq. (1c)) contains uncountably many constraints, which ensure aircraft separation. Specifically, Eq. (1c) requires the squared Euclidean distance between each two aircraft i and j to be greater than or equal to d^2 at each instant t in the time window $[0, T]$. In these constraints, the k -th component of the position vector of aircraft i at time t is defined as $x_{ik}(t) = x_{ik}^0 + tq_i v_i u_{ik}$.

The (convex) objective function is the sum of squared aircraft speed changes. This is equivalent to finding the feasible solution with the minimum speed change, which must be in $[q_i^{\min}, q_i^{\max}]$ for every aircraft i . As mentioned earlier, each aircraft i will start flying with the implemented speed, which is equal to $v_i q_i$.

3.2 Bilevel formulation of the problem

Since it is difficult to deal with the uncountably many constraints (1c) of the natural formulation, we propose a bilevel reformulation of SRADP with multiple lower-level subproblems. More details on the connections of semi-infinite and bilevel programming can be found in [20]. For an introduction to bilevel programming, see, for instance, [21].

We first introduce a bilevel formulation with a lower-level subproblem for each pair of aircraft $i < j \in A$:

$$\min_{q, \tau} \sum_{i \in A} (q_i - 1)^2 \quad (2a)$$

$$\forall i \in A \quad q_i^{\min} \leq q_i \leq q_i^{\max} \quad (2b)$$

$$\forall i < j \in A \quad \sum_{k \in K} [(x_{ik}^0 - x_{jk}^0) + \tau_{ij}(q_i v_i u_{ik} - q_j v_j u_{jk})]^2 \geq d^2 \quad (2c)$$

$$\forall i < j \in A \quad \tau_{ij} \in \arg \min_{t_{ij} \in [0, T]} \sum_{k \in K} [(x_{ik}^0 - x_{jk}^0) + t_{ij}(q_i v_i u_{ik} - q_j v_j u_{jk})]^2. \quad (2d)$$

Note that each lower-level subproblem is an optimization problem in the lower-level variables t_{ij} , parametrized by the upper-level variables q_i and q_j . An optimal solution of each lower-level subproblem, denoted by τ_{ij} , corresponds to the time instant at which aircraft i and j are closest.

Formulation (2a)–(2c) is equivalent to (1a)–(1c) because, if aircraft pairwise separation constraints (constraints (2c)) hold at the time instant τ_{ij} which is a minimizer of aircraft relative distance (constraints (2d)), it will be true for each time instant in the time horizon $[0, T]$. Next, we reformulate Eq. (2a)–(2c) by means of the *optimal value function* of each lower-level subproblem:

$$\varphi_{ij}(q) := \min_{t_{ij} \in [0, T]} \sum_{k \in K} [(x_{ik}^0 - x_{jk}^0) + t_{ij}(q_i v_i u_{ik} - q_j v_j u_{jk})]^2, \quad (3)$$

which yields the so-called (and equivalent) *optimal value formulation*:

$$\min_{q, \tau} \sum_{i \in A} (q_i - 1)^2 \quad (4a)$$

$$\forall i \in A \quad q_i^{\min} \leq q_i \leq q_i^{\max} \quad (4b)$$

$$\forall i < j \in A \quad \sum_{k \in K} [(x_{ik}^0 - x_{jk}^0) + \tau_{ij}(q_i v_i u_{ik} - q_j v_j u_{jk})]^2 \leq \varphi_{ij}(q) \quad (4c)$$

$$\forall i < j \in A \quad \sum_{k \in K} [(x_{ik}^0 - x_{jk}^0) + \tau_{ij}(q_i v_i u_{ik} - q_j v_j u_{jk})]^2 \geq d^2. \quad (4d)$$

By inspection, Eq. (4c)–(4d) can be replaced by

$$\forall i < j \in A \quad \varphi_{ij}(q) \geq d^2.$$

Hence, using the definition (3) of $\varphi_{ij}(q)$, we obtain the following bilevel formulation

$$\min_{q, t} \sum_{i \in A} (q_i - 1)^2 \quad (5a)$$

$$\forall i \in A \quad q_i^{\min} \leq q_i \leq q_i^{\max} \quad (5b)$$

$$\forall i < j \in A \quad \min_{t_{ij} \in [0, T]} \sum_{k \in K} [(x_{ik}^0 - x_{jk}^0) + t_{ij}(q_i v_i u_{ik} - q_j v_j u_{jk})]^2 \geq d^2, \quad (5c)$$

which is an exact reformulation of the semi-infinite formulation in Eq. (1a)–(1c).

3.3 KKT reformulation

Certain bilevel programs, notably those having a convex lower-level subproblem, can be easily reformulated to single-level by replacing the lower-level subproblem by its KKT conditions — see [21, Sec. 3.5] and [22] for the specific case of linear bilevel programs. Assuming some regularity condition (e.g. Slater's condition)

holds, this yields a single-level mathematical program with complementarity constraints. Given the subproblem for each (i, j)

$$\begin{aligned} \min_{t_{ij}} \quad & \sum_{k \in K} \left[(x_{ik}^0 - x_{jk}^0) + t_{ij}(q_i v_i u_{ik} - q_j v_j u_{jk}) \right]^2 \\ \text{s.t.} \quad & -t_{ij} \leq 0 \\ & t_{ij} \leq T, \end{aligned} \quad (SRL_{ij})$$

and the KKT multipliers μ_{ij} and λ_{ij} defined for each pair of lower-level subproblem constraints $-t_{ij} \leq 0$ and $t_{ij} \leq T$ respectively, we have the following single-level reformulation of (5a)–(5c):

$$\min_{q, t, \mu, \lambda} \sum_{i \in A} (q_i - 1)^2 \quad (6a)$$

$$\forall i \in A \quad q_i^{\min} \leq q_i \leq q_i^{\max} \quad (6b)$$

$$\forall i < j \in A \quad \sum_{k \in K} \left[(x_{ik}^0 - x_{jk}^0) + t_{ij} \psi_{ijk} \right]^2 \geq d^2 \quad (6c)$$

$$\forall i < j \in A \quad \sum_{k \in K} [2t_{ij} \psi_{ijk}^2 + 2(x_{ik}^0 - x_{jk}^0) \psi_{ijk}] - \mu_{ij} + \lambda_{ij} = 0 \quad (6d)$$

$$\forall i < j \in A \quad \mu_{ij}, \lambda_{ij} \geq 0 \quad (6e)$$

$$\forall i < j \in A \quad \mu_{ij} t_{ij} = 0 \quad (6f)$$

$$\forall i < j \in A \quad \lambda_{ij} t_{ij} - \lambda_{ij} T = 0 \quad (6g)$$

$$\forall i < j \in A \quad 0 \leq t_{ij} \leq T, \quad (6h)$$

where the symbol ψ_{ijk} appearing in Eq. (6c) and (6d), and defined as:

$$\psi_{ijk} := q_i v_i u_{ik} - q_j v_j u_{jk}, \quad (7)$$

is used throughout the paper as short-hand for its definition in the right hand side.

Constraints (6d) (setting the gradient of the lower-level Lagrangian function equal to zero) correspond to the stationary condition of problem (SRL_{ij}) , Eq. (6e) and (6h) to dual and primal feasibility conditions respectively, and Eq. (6f)–(6g) to complementary slackness. Eq. (6c) enforce the safety distance for each KKT solution. No dual variable is introduced for Eq. (6c) since they are upper-level constraints.

We remark that the complementarity constraints Eq. (6f)–(6g) involve products of continuous decision variables, and, therefore, define nonconvex feasible sets in general. A possible reformulation based on MILP modeling may define mixed-integer linear feasible sets instead, but also requires the determination of some big- M constant providing a valid bound to μ, λ . Finding a correct big- M cannot be done efficiently, i.e., in polynomial-time, unless $P = NP$ [23]. This particular reformulation, moreover, would not dispose of the nonconvexities in constraints Eq. (6c) and (6d). We therefore propose to solve the formulation above by means of global optimization techniques (see Section 6).

3.4 Dual reformulations

We propose another reformulation of the bilevel problem (5a)–(5c), which arises because the lower-level subproblems in (5c) are convex Quadratic Programs (QPs) occurring in constraints having general form:

$$\min_y \left\{ \frac{1}{2} y^\top Q_x y + p_x^\top y + c_x \mid Ay \geq b \right\} \geq \text{const} \quad (8)$$

with Q_x positive semidefinite.

In general, given the dual variable z , by strong duality we have:

$$\begin{aligned} & \max_z \{ \text{LowerDualObj}(x, z) \mid \text{LowerDualConstr}(x, z) \} \\ &= \min_y \left\{ \frac{1}{2} y^\top Q_x y + p_x^\top y + c_x \mid Ay \geq b \right\}, \end{aligned} \quad (9)$$

where $\text{LowerDualObj}(x, z)$ and $\text{LowerDualConstr}(x, z)$ denote the objective function and the constraints of the dual problem of the left hand side of Eq. (8), respectively. If we impose the following inequality:

$$\max_z \{ \text{LowerDualObj}(x, z) \mid \text{LowerDualConstr}(x, z) \} \geq \text{const} \quad (10)$$

then, of course, Eq. (8) will also hold due to Eq. (9). The two constraints Eq. (8) and (10) are then equivalent. This was first proved in [7] limited to Dorn's dual problem. The following lemma generalizes the result.

Lemma 1 *Assume Eq. (8) occurs in a bilevel formulation. Replacing Eq. (8) by the constraint set:*

$$\left. \begin{array}{l} \text{LowerDualObj}(x, z) \geq \text{const} \\ \text{LowerDualConstr}(x, z) \end{array} \right\} \quad (11)$$

yields a single-level formulation with the same optima of the bilevel formulation.

Proof We can replace Eq. (8) by the equivalent Eq. (10). If Eq. (10) is active (i.e. it is satisfied as an equality), then the maximum objective function value of the dual lower-level subproblem is const . Because of the max operator, its objective function cannot be greater than this value. This means that Eq. (11) can only be feasible when $\text{LowerDualObj}(x, y)$ attains its maximum over its feasible region, defined by $\text{LowerDualConstr}(x, z)$. If Eq. (10) is inactive, it has no effect on the optimum. Since Eq. (11) is a relaxation of Eq. (10), the same holds. $\square$

Lemma 1 provides us with a scheme for reformulating (5a)–(5c), since, as already mentioned, Eq. (5c) is of the form (8). We observe that we can consider two different duals of the lower-level subproblems: Dorn's dual [24, 25] (as done for $K = \{1, 2\}$ in [7]), and Wolfe's dual [26]. We recall that strong duality is used to reformulate bilevel linear problems (see e.g. [27]), and bilevel linear integer programs as well (see [28]).

3.4.1 Dorn's dual reformulation

Given the dual variables g_{ij} and z_{ij} of each lower-level subproblem in the left hand side of Eq. (5c) (defined for constraints $-t_{ij} \leq 0$ and $t_{ij} \leq T$ respectively), using Dorn's dual [24, 25] and Lemma 1, the following reformulation of (5a)–(5c) follows:

$$\min_{q, g, z} \sum_{i \in A} (q_i - 1)^2 \quad (12a)$$

$$\forall i \in A \quad q_i^{\min} \leq q_i \leq q_i^{\max} \quad (12b)$$

$$\forall i < j \in A \quad - \sum_{k \in K} \psi_{ijk}^2 g_{ij}^2 - T z_{ij} \geq d^2 - \sum_{k \in K} (x_{ik}^0 - x_{jk}^0)^2 \quad (12c)$$

$$\forall i < j \in A \quad - \frac{z_{ij}}{2} - \sum_{k \in K} \psi_{ijk}^2 g_{ij} \leq \sum_{k \in K} (x_{ik}^0 - x_{jk}^0) \psi_{ijk} \quad (12d)$$

$$\forall i < j \in A \quad z_{ij} \geq 0, \quad (12e)$$

obtained by the application of Lemma 1 to replace the lower-level subproblems of Eq. (5a)–(5c) by their Dorn duals in the variables g_{ij}, z_{ij} for each aircraft pair $i < j \in A$. This yields Eq. (12c)–(12d). Note that the primal lower-level variable t_{ij} does not appear in (12a)–(12e). This is not an issue because we just want to know the new aircraft speeds such that each potential conflict is avoided.

Proposition 1 *Eq. (12a)–(12e) is an exact reformulation of (5a)–(5c).*

Proof By Dorn's duality theory [24], (D) is a dual problem of (P) :

$$\left. \begin{array}{l} \min_y \frac{1}{2} y^\top Q y + p^\top y \\ Ay \geq b \\ y \geq 0 \end{array} \right\} (P) \quad \left. \begin{array}{l} \max_{g, z} -\frac{1}{2} g^\top Q g + b^\top z \\ A^\top z - Q g \leq p \\ z \geq 0 \end{array} \right\} (D)$$

In our case, we have:

- $y := t_{ij}$,
- $Q := 2 \sum_{k \in K} \psi_{ijk}^2$,
- $p := 2 \sum_{k \in K} (x_{ik}^0 - x_{jk}^0) \psi_{ijk}$,
- $A := -1$,
- $b := -T$.

Recall that ψ_{ijk} is constant in the lower level since, by Eq. (7), it only depends on the upper-level variables q_i and q_j . By easy replacements and Lemma 1, with $\text{const} = d^2 - \sum_{k \in K} (x_{ik}^0 - x_{jk}^0)^2$ in Eq. (11), the formulation Eq. (12a)–(12e) follows. $\square$

3.4.2 Wolfe's dual reformulation

Another single-level reformulation can be obtained using Lemma 1 and Wolfe's dual [26] of the convex lower-level subproblems in Eq. (5c). The lower-level dual objective function is the Lagrangian of the lower-level primal problem in Eq. (5c)

$$\sum_{k \in K} [(x_{ik}^0 - x_{jk}^0) + t_{ij}\psi_{ijk}]^2 + \alpha_{ij}(t_{ij} - T) - \beta_{ij}t_{ij},$$

where α_{ij} and β_{ij} are the Lagrangian multipliers associated to the constraints $-t_{ij} \leq 0$ and $t_{ij} \leq T$, respectively. Therefore, by Lemma 1, we obtain the following reformulation of Eq. (5a)–(5c):

$$\min_{q, t, \alpha, \beta} \sum_{i \in A} (q_i - 1)^2 \quad (13a)$$

$$\forall i \in A \quad q_i^{\min} \leq q_i \leq q_i^{\max} \quad (13b)$$

$$\forall i < j \in A \quad \sum_{k \in K} [(x_{ik}^0 - x_{jk}^0) + t_{ij}\psi_{ijk}]^2 + \alpha_{ij}(t_{ij} - T) - \beta_{ij}t_{ij} \geq d^2 \quad (13c)$$

$$\forall i < j \in A \quad \sum_{k \in K} [2t_{ij}\psi_{ijk}^2 + 2(x_{ik}^0 - x_{jk}^0)\psi_{ijk} + \alpha_{ij} - \beta_{ij}] = 0 \quad (13d)$$

$$\forall i < j \in A \quad \alpha_{ij}, \beta_{ij} \geq 0. \quad (13e)$$

We note that the single-level reformulation presented above involves some of the KKT conditions as constraints: the stationarity condition Eq. (13d) and the nonnegativity of the Lagrangian multipliers Eq. (13e). The (nonlinear) complementarity constraints, however, are not needed in Wolfe's duality [26]. The obtained reformulation Eq. (13a)–(13e) is exact.

Proposition 2 *Eq. (13a)–(13e) is an exact reformulation of Eq. (5a)–(5c).*

Proof By Wolfe's duality theory [26], (D) is a dual problem of (P) :

$$\left. \begin{array}{l} \min_y \frac{1}{2}y^\top Qy + p^\top y + c \\ Ay \geq b \\ y \geq 0 \end{array} \right\} (P) \quad \left. \begin{array}{l} \max_{\alpha, \beta} \mathcal{L}(y, \alpha, \beta) \\ \frac{\partial \mathcal{L}}{\partial y} = 0 \\ \alpha, \beta \geq 0 \end{array} \right\} (D)$$

with:

$$\mathcal{L}(y, \alpha, \beta) = \frac{1}{2}y^\top Qy + p^\top y + c + \alpha(b - Ay) - \beta y,$$

and

$$\frac{\partial \mathcal{L}}{\partial y} = Qy + p + \alpha - \beta.$$

In our case, we have:

- $y := t_{ij}$,

- $Q := 2 \sum_{k \in K} \psi_{ijk}^2$,
- $p := 2 \sum_{k \in K} (x_{ik}^0 - x_{jk}^0) \psi_{ijk}$,
- $c := \sum_{k \in K} (x_{ik}^0 - x_{jk}^0)^2$,
- $A := -1$,
- $b := -T$.

Again, we recall that ψ_{ijk} is constant in the lower level because, by Eq. (7), it only depends on the upper level variables q_i and q_j . By easy replacements and Lemma 1, with $\text{const} = d^2$ in Eq. (11), the formulation Eq. (13a)–(13e) follows. $\square$

4 Aircraft deconfliction via heading angle changes

In this section, we present several formulations to model the HACADP in two dimensions. The goal is again to satisfy the minimum safety distance for each pair of aircraft while minimizing the total deviations with respect to the original flight plan. The outcome of the HACADP will be the set of new heading angles of the aircraft (see Figure 3).

Fig. 3: Heading angles of two aircraft (in black before deconfliction)

The new parameters and variables used in the mathematical formulations introduced in this section are listed below.

- **Parameters:**
 - ϕ_i is the initial heading angle of aircraft i
 - x_i^0 is the first component of the initial position of aircraft i
 - y_i^0 is the second component of the initial position of aircraft i
 - $\theta_i^{\min}$ and $\theta_i^{\max}$ are the bounds on heading angle variation, with $\theta_i^{\min} < 0$ and $\theta_i^{\max} > 0$
- **Variables:** θ_i is the heading angle variation for each aircraft i

4.1 Bilevel formulation of the problem

We introduce a bilevel formulation where the upper-level decision variables are the heading angle variations θ_i (for all $i \in A$) and the lower-level decision variables are t_{ij} (for all $i < j \in A$). Each lower-level subproblem is parametrized by the upper-level variables θ_i, θ_j .

$$\min_{\theta, t} \sum_{i \in A} \theta_i^2 \quad (14a)$$

$$\forall i \in A \quad \theta_i^{\min} \leq \theta_i \leq \theta_i^{\max} \quad (14b)$$

$$\begin{aligned} \forall i < j \in A \quad \min_{t_{ij} \in [0, T]} & \left[(x_i^0 - x_j^0) + t_{ij}(\cos(\phi_i + \theta_i)v_i - \cos(\phi_j + \theta_j)v_j) \right]^2 \\ & + \left[(y_i^0 - y_j^0) + t_{ij}(\sin(\phi_i + \theta_i)v_i - \sin(\phi_j + \theta_j)v_j) \right]^2 \geq d^2. \end{aligned} \quad (14c)$$

The convex objective function of the upper level is the sum of squared heading angle changes, which are bounded by $[\theta_i^{\min}, \theta_i^{\max}]$. The objective of each lower-level subproblem is to minimize the squared Euclidean distance between aircraft i and j over $t_{ij} \in [0, T]$. Its expression is obtained by defining the position $(x_i(t), y_i(t))$ of aircraft i at time t as

$$x_i(t) = x_i^0 + \cos(\phi_i + \theta_i)v_i t \quad \text{and} \quad y_i(t) = y_i^0 + \sin(\phi_i + \theta_i)v_i t.$$

Note that the lower-level objective function is also convex in t_{ij} . Similarly to Eq. (5c) of the previous section, Eq. (14c) guarantees that the minimum squared distance between each pair within the time horizon is at least d^2 . In Appendix A, we detail the procedure to calculate the optimal instant of time in which each aircraft i has to change again its heading angle to reach its original trajectory.

4.2 KKT reformulation

We derive the KKT reformulation of Eq. (14a)–(14c), based on KKT multipliers λ_{ij} (resp. μ_{ij}) associated to constraints $t_{ij} \leq T$ (resp. $-t_{ij} \leq 0$) of each lower level subproblem

$$\begin{aligned} \min_{t_{ij}} & \left[(x_i^0 - x_j^0) + t_{ij}(\cos(\phi_i + \theta_i)v_i - \cos(\phi_j + \theta_j)v_j) \right]^2 \\ & + \left[(y_i^0 - y_j^0) + t_{ij}(\sin(\phi_i + \theta_i)v_i - \sin(\phi_j + \theta_j)v_j) \right]^2 \quad (HACLL_{ij}) \\ \text{s.t.} & -t_{ij} \leq 0 \\ & t_{ij} \leq T. \end{aligned}$$

Since Slater's condition holds, and the lower level is convex in the variable t_{ij} , the reformulation is exact [21, Sec. 3.5].

$$\min_{\theta, t, \lambda, \mu} \sum_{i \in A} \theta_i^2 \quad (15a)$$

$$\forall i \in A \quad \theta_i^{\min} \leq \theta_i \leq \theta_i^{\max} \quad (15b)$$

$$\forall i < j \in A \quad [(x_i^0 - x_j^0) + t_{ij}c_{ij}]^2 + [(y_i^0 - y_j^0) + t_{ij}s_{ij}]^2 \geq d^2 \quad (15c)$$

$$\begin{aligned} \forall i < j \in A \quad & 2t_{ij}(c_{ij}^2 + s_{ij}^2) + 2(x_i^0 - x_j^0)c_{ij} + 2(y_i^0 - y_j^0)s_{ij} \\ & + \lambda_{ij} - \mu_{ij} = 0 \end{aligned} \quad (15d)$$

$$\forall i < j \in A \quad \lambda_{ij}, \mu_{ij} \geq 0 \quad (15e)$$

$$\forall i < j \in A \quad \lambda_{ij} t_{ij} - \lambda_{ij} T = 0 \quad (15f)$$

$$\forall i < j \in A \quad \mu_{ij} t_{ij} = 0 \quad (15g)$$

$$\forall i < j \in A \quad 0 \leq t_{ij} \leq T. \quad (15h)$$

where the symbols c_{ij} and s_{ij} are shorthand for the following nonlinear expressions:

$$c_{ij} := \cos(\phi_i + \theta_i)v_i - \cos(\phi_j + \theta_j)v_j \quad (16)$$

$$s_{ij} := \sin(\phi_i + \theta_i)v_i - \sin(\phi_j + \theta_j)v_j. \quad (17)$$

The formulation in Eq. (15a)–(15c) is a single-level Nonlinear Programming (NLP) problem in the variables θ , t , λ , and μ . Constraints Eq. (15d) correspond to stationarity conditions of the lower-level subproblems, Eq. (15h) to primal feasibility, Eq. (15e) to dual feasibility, Eq. (15f) and Eq. (15g) to complementarity conditions. We, again, require that the safety distance is satisfied for each pair of aircraft and for each t_{ij} satisfying the KKT conditions imposed in (15d)–(15h), with constraints (15c).

4.3 Dual reformulations

We follow the procedure discussed in Section 3.4 in order to obtain two *dual reformulations* of Eq. (14a)–(14c). The first involves Dorn's dual of the lower-level subproblems, while the second involves Wolfe's dual.

4.3.1 Dorn's dual reformulation

Given the dual variables g_{ij} and z_{ij} of the lower-level subproblems, using Dorn's dual and Lemma 1, the following reformulation of Eq. (14a)–(14c) is obtained:

$$\min_{\theta, g, z} \sum_{i \in A} \theta_i^2 \quad (18a)$$

$$\forall i \in A \quad \theta_i^{\min} \leq \theta_i \leq \theta_i^{\max} \quad (18b)$$

$$\forall i < j \in A \quad -g_{ij}^2(c_{ij}^2 + s_{ij}^2) - Tz_{ij} \geq d^2 - (x_i^0 - x_j^0)^2 - (y_i^0 - y_j^0)^2 \quad (18c)$$

$$\forall i < j \in A \quad -\frac{z_{ij}}{2} - (c_{ij}^2 + s_{ij}^2)g_{ij} \leq (x_i^0 - x_j^0)c_{ij} + (y_i^0 - y_j^0)s_{ij} \quad (18d)$$

$$\forall i < j \in A \quad z_{ij} \geq 0. \quad (18e)$$

The formulation in Eq. (18a)–(18e) is a single-level problem in the variables θ, g , and z , the exactness of which is proved below. Note that the primal lower-level variable t_{ij} does not appear in (18a)–(18e). This is not an issue because we just want to know the new heading angles such that each potential conflict is avoided.

Proposition 3 *Eq. (18a)–(18e) is an exact reformulation of Eq. (14a)–(14c).*

Proof By Dorn's duality theory [24], (D) is a dual problem of (P) :

$$\left. \begin{array}{l} \min_y \frac{1}{2} y^\top Q y + p^\top y \\ Ay \geq b \\ y \geq 0 \end{array} \right\} (P) \quad \left. \begin{array}{l} \max_{g, z} -\frac{1}{2} g^\top Q g + b^\top z \\ A^\top z - Qg \leq p \\ z \geq 0 \end{array} \right\} (D)$$

In our case, we have:

- $y := t_{ij}$,
- $Q := 2(c_{ij}^2 + s_{ij}^2)$,
- $p := 2(x_i^0 - x_j^0)c_{ij} + 2(y_i^0 - y_j^0)s_{ij}$,
- $A := -1$,
- $b := -T$.

We recall that c_{ij} and s_{ij} are constant in the lower level because, by Eq. (16)–(17), they only depend on the upper-level variables θ_i and θ_j . By easy replacements and Lemma 1, with $\text{const} = d^2 - (x_i^0 - x_j^0)^2 - (y_i^0 - y_j^0)^2$ in Eq. (11), Eq. (18a)–(18e) follow. $\square$

4.3.2 Wolfe's dual reformulation

Using Lemma 1 and Wolfe's dual of each lower-level subproblem in the variables α_{ij} and β_{ij} , we obtain the following single-level reformulation of of Eq. (14a)–

(14c):

$$\min_{\theta, t, \alpha, \beta} \sum_{i \in A} \theta_i^2 \quad (19a)$$

$$\forall i \in A \quad \theta_i^{\min} \leq \theta_i \leq \theta_i^{\max} \quad (19b)$$

$$\begin{aligned} \forall i < j \in A \quad & [(x_i^0 - x_j^0) + t_{ij}c_{ij}]^2 + [(y_i^0 - y_j^0) + t_{ij}s_{ij}]^2 \\ & + \alpha_{ij}(t_{ij} - T) - \beta_{ij}t_{ij} \geq d^2 \end{aligned} \quad (19c)$$

$$\begin{aligned} \forall i < j \in A \quad & 2t_{ij}(c_{ij}^2 + s_{ij}^2) + 2(x_i^0 - x_j^0)c_{ij} + 2(y_i^0 - y_j^0)s_{ij} \\ & + \alpha_{ij} - \beta_{ij} = 0 \end{aligned} \quad (19d)$$

$$\forall i < j \in A \quad \alpha_{ij}, \beta_{ij} \geq 0. \quad (19e)$$

With Eq. (19c), the Lagrangian of each lower-level subproblem is required to exceed the minimum required safety distance. The stationarity KKT condition (gradient of the Lagrangian equal to zero) corresponds to (19d). Constraints (19e) impose the nonnegativity of the dual variables α_{ij} and β_{ij} . The exactness of formulation (19a)–(19e) is proved below.

Proposition 4 *Eq. (19a)–(19e) is an exact reformulation of Eq. (14a)–(14c).*

Proof By Wolfe's duality theory [26], (D) is a dual problem of (P):

$$\left. \begin{aligned} \min_y \quad & \frac{1}{2}y^\top Qy + p^\top y + c \\ & Ay \geq b \\ & y \geq 0 \end{aligned} \right\} (P) \quad \left. \begin{aligned} \max_{\alpha, \beta} \quad & \mathcal{L}(y, \alpha, \beta) \\ & \frac{\partial \mathcal{L}}{\partial y} = 0 \\ & \alpha, \beta \geq 0 \end{aligned} \right\} (D)$$

with:

$$\mathcal{L}(y, \alpha, \beta) = \frac{1}{2}y^\top Qy + p^\top y + c + \alpha(b - Ay) - \beta y,$$

and

$$\frac{\partial \mathcal{L}}{\partial y} = Qy + p + \alpha - \beta.$$

In our case, we have:

- $y := t_{ij}$,
- $Q := 2(c_{ij}^2 + s_{ij}^2)$,
- $p := 2(x_i^0 - x_j^0)c_{ij} + 2(y_i^0 - y_j^0)s_{ij}$,
- $c := (x_i^0 - x_j^0)^2 + (y_i^0 - y_j^0)^2$,
- $A := -1$,
- $b := -T$.

Again we recall that c_{ij} and s_{ij} are constant in the lower level because, by Eq. (16)–(17), they only depend on the upper-level variables θ_i and θ_j . By easy replacements and Lemma 1, with $\text{const} = d^2$ in Eq. (11), Eq. (19a)–(19e) follow. $\square$

We recall that in this section we used the symbols c_{ij} and s_{ij} defined in (16)–(17) to replace differences between trigonometric operators having the main control variable θ_i in the argument.

5 Cut generation algorithm

Cutting-plane approaches are one of the major techniques used for solving linear, quadratic [30], and convex semi-infinite programs. In [7], we proposed a tailored CG algorithm for the bilevel formulation Eq. (5a)–(5c) in two dimensions. We recall our CG algorithm in Section 5.1 for SRADP in k dimensions. In Section 5.2, we tailor the CG algorithm for the bilevel formulation Eq. (14a)–(14c) of HACADP.

The problem solved at each iteration of the CG the algorithm is nonconvex. In our implementation, its solution is obtained either with global solvers or, in the interest of efficiency, by executing a local NLP solver several times within a multistart procedure that starts from randomly chosen points.

We assume that aircraft are separated at the beginning of the time horizon considered, otherwise the problem is infeasible.

In Appendix B we discuss dominance relationships among quadratic cuts, which we do not take into account in the rest of the paper. In fact, we prove that a cut added in a certain iteration for a pair of aircraft will not be dominated by any other cut added in future iterations for the same pair.

5.1 Cut generation algorithm for ADP via speed regulation

Algorithm 1 is a solution algorithm for the bilevel formulation (5a)–(5c), which iteratively defines the feasible set of the upper-level problem by means of quadratic cuts in the upper-level variables q . At each iteration h , the relaxation R_h of the original bilevel problem, obtained by considering the upper-level problem together with the cuts added in previous iterations, is solved. At the outset, R_1 is:

$$\begin{aligned} \min_q \quad & \sum_{i \in A} (q_i - 1)^2 \\ \forall i \in A \quad & q_i^{\min} \leq q_i \leq q_i^{\max}. \end{aligned}$$

Algorithm 1 CG algorithm for SRADP

```

1: Let  $h = 1$ . Initialize the relaxation  $R_h$  of the bilevel program, obtained by considering
   the upper-level problem only.
2: while true do
3:   Solve  $R_h$  to obtain the optimal solution  $q^*$ .
4:   for each aircraft pair  $(i, j)$  do
5:     if  $\forall k \in K : (q_i^* v_i u_{ik} - q_j^* v_j u_{jk}) = 0$  then
6:       Set  $\tau_{ij}^h = \frac{T}{2}$ .
7:     else
8:       Compute the instant  $\tau_{ij}^h \in [0, T]$  as

$$\tau_{ij}^h = \min \left\{ T, \max \left\{ 0, -\frac{\sum_{k \in K} (x_{ik}^0 - x_{jk}^0)(q_i^* v_i u_{ik} - q_j^* v_j u_{jk})}{\sum_{k \in K} (q_i^* v_i u_{ik} - q_j^* v_j u_{jk})^2} \right\} \right\}.$$

9:     end if
10:   end for
11:   if  $\sum_{k \in K} ((x_{ik}^0 - x_{jk}^0) + \tau_{ij}^h (q_i^* v_i u_{ik} - q_j^* v_j u_{jk}))^2 \geq d^2 \quad \forall i < j \in A$  then
12:     The algorithm terminates and  $q^*$  is the optimal solution of the bilevel formulation.
13:   else
14:     For each pair  $(i, j)$  violating the inequality, define  $R_{h+1}$  as  $R_h$  with the adjoined
       inequality:

$$\sum_{k \in K} ((x_{ik}^0 - x_{jk}^0) + \tau_{ij}^h (q_i^* v_i u_{ik} - q_j^* v_j u_{jk}))^2 \geq d^2. \quad (20)$$

15:      $h := h + 1$ 
16:   end if
17: end while

```

The problem R_h , solved at each iteration of Algorithm 1, is nonconvex since constraints (20) are of the form $f(q_i, q_j) \geq d^2$ with $f(q_i, q_j)$ convex. Therefore, in order to find global optima of R_h , a global optimization algorithm should be employed. This, however, would make the CG algorithm excessively slow. In our implementation (see Section 6) we chose to heuristically solve R_h using a multistart algorithm calling a local NLP solver, from randomly chosen starting points, when global optimization solvers are too slow.

τ_{ij}^h is the instant for which the distance between i and j is minimum. If this distance is greater than or equal to the safety value for each pair of aircraft, the algorithm terminates at Step 12, as q^* must be an optimal solution of the bilevel formulation.

Note that, in Step 8, τ_{ij}^h , easily computed in closed form, is set to 0 or T if

$$-\frac{\sum_{k \in K} (x_{ik}^0 - x_{jk}^0)(q_i^* v_i u_{ik} - q_j^* v_j u_{jk})}{\sum_{k \in K} (q_i^* v_i u_{ik} - q_j^* v_j u_{jk})^2}$$

is negative or greater than T respectively. In Step 6, it is set to $\frac{T}{2}$ if

$$(q_i^* v_i u_{ik} - q_j^* v_j u_{jk}) = 0,$$

for all $k \in K$ i.e., if aircraft i and j fly on parallel trajectories with the same speed. Having assumed that aircraft are separated at the beginning (namely $\sum_{k \in K} (x_{ik}^0 - x_{jk}^0)^2 \geq d^2$), no cut will be added in the next steps of the algorithm.

5.2 Cut generation algorithm for ADP via HAC

We propose a tailored version of the CG algorithm for the bilevel formulation Eq. (14a)–(14c), which models the HACADP. In this case, the nonconvex problem R_1 solved at the first iteration is

$$\min_{\theta} \sum_{i \in A} \theta_i^2$$

$$\forall i \in A \quad \theta_i^{\min} \leq \theta_i \leq \theta_i^{\max}.$$

Algorithm 2 CG algorithm for HACADP

- 1: Let $h = 1$. Initialize the relaxation R_h of the bilevel program, obtained by considering the upper-level problem only.
- 2: **while** true **do**
- 3: Solve R_h to obtain the optimal solution θ^* .
- 4: **for** each aircraft pair (i, j) **do**
- 5: **if** $c_{ij}^* = 0$ and $s_{ij}^* = 0$ **then**
- 6: Set $\tau_{ij}^h = \frac{T}{2}$.
- 7: **else**
- 8: Compute the instant $\tau_{ij}^h \in [0, T]$ as

$$\tau_{ij}^h = \min \left\{ T, \max \left\{ 0, -\frac{(x_i^0 - x_j^0)c_{ij}^* + (y_i^0 - y_j^0)s_{ij}^*}{(c_{ij}^*)^2 + (s_{ij}^*)^2} \right\} \right\},$$

with $c_{ij}^* = \cos(\phi_i + \theta_i^*)v_i - \cos(\phi_j + \theta_j^*)v_j$ and $s_{ij}^* = \sin(\phi_i + \theta_i^*)v_i - \sin(\phi_j + \theta_j^*)v_j$.

- 9: **end if**
- 10: **end for**
- 11: **if** $\left[(x_i^0 - x_j^0) + \tau_{ij}^h c_{ij}^* \right]^2 + \left[(y_i^0 - y_j^0) + \tau_{ij}^h s_{ij}^* \right]^2 \geq d^2 \quad \forall i < j \in A$ **then**
- 12: The algorithm terminates and θ^* is the optimal solution of the bilevel formulation.
- 13: **else**
- 14: For each pair (i, j) violating the inequality, define R_{h+1} as R_h with the adjoined inequality:

$$\left[(x_i^0 - x_j^0) + \tau_{ij}^h (\cos(\phi_i + \theta_i)v_i - \cos(\phi_j + \theta_j)v_j) \right]^2 + \left[(y_i^0 - y_j^0) + \tau_{ij}^h (\sin(\phi_i + \theta_i)v_i - \sin(\phi_j + \theta_j)v_j) \right]^2 \geq d^2. \quad (21)$$

- 15: $h := h + 1$
 - 16: **end if**
 - 17: **end while**
-

Again, the problem R_h , solved at each iteration of the algorithm, is non-convex since the constraints (21) are of the form $f(\theta_i, \theta_j) \geq d^2$ with $f(\theta_i, \theta_j)$

convex. We find θ^* in Step 3 using a global NLP solver or, when the time limit is exceeded, with a local NLP solver within a multistart procedure from randomly chosen starting points.

As in Algorithm 1, $\tau_{ij}^h \in [0, T]$ indicates when the distance between i and j is minimized and it is always computed in closed form in Step 8. If this distance satisfies the safety threshold for each pair of aircraft, the algorithm terminates at Step 12. Again, in Step 6 we discarded the case in which τ_{ij}^h is not well defined whenever aircraft i and j share the same direction and speed.

6 Computational experiments

For the SRADP in k dimensions, we use a 3D generalization of the 2D instances tested in [7] (named *sphere instances* in Table 1), where n aircraft are placed on a sphere of a given radius r — see Figure 4. We consider also instances in which aircraft move along straight 3D trajectories (named *non-sphere instances* in Table 1), which intersect in at least $\frac{n}{2}$ conflict points. For reproducibility purposes these instances are available online at the public repository <https://github.com/MartinaCerulli/SRADP>.

Fig. 4: n conflicting aircraft flying towards the center of a sphere

A trajectory is defined by two angles: the so-called pitch angle γ_i (angle that the vector of the direction u_i forms with the axis k_3) and the heading angle ϕ_i (angle between the projection of u_i onto the k_1k_2 -plane and the axis k_1) — see Figure 5.

We test our approaches for the HACADP using the set of instances proposed in [17], where n aircraft are randomly placed on a circle of a given radius r . All aircraft speeds are initially set to the same value, and their trajectories are such that the aircraft fly exactly or almost exactly towards the center of the circle — see Figure 6 from [7]. These problems, characterized by an unrealistic highly symmetric configuration, are known in literature as *circle problems*.

Fig. 5: The 3-dimensional airspace

We also consider instances, always from [17], in which aircraft are placed around a circle and have trajectories with a starting heading angle ϕ_i randomly chosen in $[-\frac{\pi}{6}, \frac{\pi}{6}]$ with respect to the diameter of the circle. The end point of each trajectory belongs to the circle as well. Note that these problems, named *random circle instances* in Table 2, are more realistic than *circle problems* without deviation.

Moreover, we test some *non-circle instances* from [11] in which aircraft move along straight trajectories intersecting in n_c conflict points.

Fig. 6: n conflicting aircraft flying towards the center of a circle - from [7]

In all the experiments, we consider standard safety distance $d = 5$ NM and a time horizon of $T = 2$ hours. It could be worth carrying out a sensitivity analysis to evaluate the impact of varying the value of T in future works. The choice of solver was carried out through some preliminary computational experiments. All the solvers are run with their default settings. The tests are performed on a 2.53GHz Intel(R) Xeon(R) CPU with 49.4 GB RAM.

6.1 ADP in 3 dimensions via speed regulation

For the *sphere instances* the initial speed is $v_i = 400$ NM/h for each $i \in A$ and the angles γ_i and ϕ_i are randomly generated within $[0, \frac{\pi}{2}]$ and parameters x_{ik}^0 and u_{ik} are given by

$$u_{i1} = \cos(\phi_i) \sin(\gamma_i), \quad u_{i2} = \sin(\phi_i) \sin(\gamma_i), \quad u_{i3} = \cos(\gamma_i), \quad x_{ik}^0 = -r u_{ik}$$

where the sphere radius r is chosen in $\{100, 200, \dots, 700\}$. The bounds $q_i^{\min}$ and $q_i^{\max}$ are set to 0.94 and 1.03 respectively, following the weaker bounds proposed by the ERASMUS project. We decided to stick to these well-known bounds on q_i , having in mind the ADP application. In the context of urban air mobility, vehicles might have less strict bounds on admissible deceleration or acceleration. However, urban air mobility concepts are still being developed and estimations on these control parameters are not yet available.

We implement the single-level formulations using the AMPL modeling language [31] and solve them with the global optimization solver Baron [32] (B in the Table 1). When Baron exceeds the time-limit (set to 3600 seconds), we use a Multistart algorithm (MS in Table 1), which performs 1000 calls to the SNOPT [33] local NLP solver from randomly sampled starting points.

We solve the bilevel formulation using the CG algorithm in Section 5 (CG in Table 1) with maximum iteration number set to 1000; at each iteration we solve the relaxed formulation R_h using the SNOPT [33] local NLP solver called 50 times within a Multistart procedure from randomly chosen points.

All the results are reported in Table 1. The headings are the following: n number of aircraft; r radius of the sphere in NM; obj best objective value found by each model; cpu computing time in seconds; slv solver used (for the CG algorithm the solver used to solve the inner problem R_h); UB and LB respectively upper and lower bound on the optimal solution value, determined by Baron when time limit is reached (we write 0 whenever a bound is less than 10^{-6}); it number of CG iterations, i.e., number of times R_h is solved. Table 1 is divided into two blocks, one for spherical instances and another for non-spherical ones. Each block is followed by a row that shows the percentage of instances for which each approach outperforms (or is as good as) the rest. To build this last row, only those instances for which the same resolution method was applied (namely B or MS) were considered.

The value of the objective function is always very small, given the nature of the problem (q must be in $[0.94, 1.03]$). The tight speed variation bounds imposed by ERASMUS project lead to an additional complication since instances are not guaranteed to be feasible. Best objective values and minimum required time are reported in bold for each instance. The best formulation in terms of solution quality is the one in Eq. (6a)–(6c) based on KKT conditions of the lower-level subproblems. In terms of computational efficiency, for most of the instances the CG Algorithm 1 is the best.

Table 1: Results obtained solving 4 different formulations of SRADP

Instances		KKT reformulation				Dorn's dual reformulation				Wolfe's dual reformulation				CG			
n	r	obj	cpu	slv	UB	LB	obj	cpu	slv	UB	LB	obj	cpu	slv	it		
Sphere																	
2	100	0.002220	0.63	B	-	-	0.002223	0.86	B	-	-	0.002226	0.62	B	-	0.002226	0.68
3	200	0.001406	9.64	B	-	-	0.001404	5.86	B	-	-	0.001407	11.4	B	-	0.001408	0.66
4	200	0.003713	31.2	B	-	-	0.003703	270	B	-	-	0.003709	3582	B	-	0.003714	0.86
5	300	0.002959	5.90	MS	0.002959	0.000070	0.002959	4.53	MS	0.002959	0.000473	0.002959	11.7	MS	0.002959	0.002959	1.19
6	300	0.005847	9.69	MS	0.005847	0.000001	0.005847	7.41	MS	0.005847	0.000188	0.005847	12.6	MS	0.005847	0.005916	3.05
7	500	0.002855	15.3	MS	0.002903	0	0.002855	20.2	MS	0.002855	0	0.002856	26.4	MS	0.002906	0.002887	12.2
8	500	0.004549	16.8	MS	0.004557	0	0.004605	35.6	MS	0.004641	0	0.004572	23.1	MS	0.004744	0	0.004521
9	500	0.006987	20.4	MS	0.007491	0	0.007137	53.0	MS	0.007188	0	0.007109	28.1	MS	0.007380	0	0.007135
10	600	0.006410	32.2	MS	0.006484	0	0.006436	70.7	MS	0.006420	0	0.006402	34.7	MS	0.006408	0	0.006497
12	700	0.008511	79.4	MS	0.008713	0	0.008685	57.4	MS	0.008963	0	0.008404	81.4	MS	0.008800	0	0.008676
% best cpu				30					10					10			50
Non-sphere																	
2	-	0.000305	0.14	B	-	-	0.000305	0.17	B	-	-	0.000305	0.26	B	-	0.000305	1.05
4	-	0.003278	54.9	B	-	-	0.003283	5.19	MS	0.003278	0.001648	0.003709	3584	B	-	0.003283	0.46
6	-	0.006004	14.5	MS	0.006001	0.000288	0.006004	10.2	MS	0.006004	0.000003	0.006004	16.2	MS	0.006004	0.006003	0.45
8	-	0.011705	19.0	MS	0.011705	0.000043	0.011705	20.9	MS	0.011705	0	0.011705	17.9	MS	0.011705	0.011704	0.41
10	-	0.015025	34.5	MS	0.015025	0.000174	0.015025	67.3	MS	0.015025	0	0.015025	30.0	MS	0.015025	0.015025	0.63
% best cpu				25					0					0			75

6.2 ADP in 2 dimensions via heading angles changes

As mentioned above, the HACADP instances are taken from [17,11]. The authors set $v_i = 400$ NM/h for each $i \in A$ for all the instances. For the *circle instances* the angles ϕ_i are randomly generated and parameters x_i^0 and y_i^0 are given by

$$x_i^0 = -r \cos(\phi_i), \quad y_i^0 = -r \sin(\phi_i).$$

For the *random circle instances* both the angles ϕ_i and the parameters x_i^0 and y_i^0 are randomly generated. The bounds $\theta_i^{\min}$ and $\theta_i^{\max}$ are set to $-\pi/6$ and $\pi/6$ respectively.

We again implement the formulations using the AMPL modeling language [31] and solve them with the global optimization solver Couenne [34] (C in the Table 2). We do not use Baron because it cannot handle the trigonometric functions sine and cosine. When Couenne exceeds the time-limit (set to 3600 seconds), we use a Multistart algorithm (MS in Table 2). It performs 1000 calls to SNOPT [33] for KKT reformulation Eq. (15a)–(15c) and Wolfe's dual reformulation Eq. (19a)–(19e), and 1000 calls to IPOPT [35] in the case of Dorn's dual reformulation Eq. (18a)–(18e). In all of the calls, starting points are randomly chosen.

We solve the bilevel formulation using the CG algorithm in Section 5 (CG in Table 2) with maximum iteration number set to 1000; at each iteration we solve the relaxed formulation R_h using Couenne, or, when the CG exceed the time-limit of 3600 seconds, the SNOPT [33] local NLP solver called 50 times within a Multistart procedure from randomly chosen points.

Our results are reported in Tables 2 and 3. The headings are the following: name of the instance; n number of aircraft; n_c number of potential conflicts; obj best objective value found by each model; cpu computing time in seconds; slv solver used (in the last column, the solver used to solve the inner problem R_h of the CG algorithm); UB and LB respectively upper and lower bound on the optimal solution value, determined by Couenne when time limit is reached (we write 0 whenever a bound is less than 10^{-6}); it number of CG iterations, i.e., number of times R_h is solved. Table 2 includes Circle instances, while Table 3 is divided into two blocks, which correspond to Random Circle and Non-Circle instances. Both Table 2 and each block of Table 3 are followed by a row that shows the percentage of instances for which each approach outperforms (or is as good as) the rest. As before, only instances solved with the same method (namely C or MS) were used for the average. In Tables 2 and 3 the results on *circle* and *random circle* instances are also compared with those that are obtained using HAC only (without pre-processing) in [17]. Best objective values and minimum required time are reported in bold for each instance.

Among the models proposed in this paper, for most of the instances the CG algorithm is the best in terms of objective function and computational time, even when the inner problem R_h is solved using Couenne. Looking at the comparison of our results with the ones obtained in [17], it appears that they are comparable.

Table 2: Results obtained solving 4 different formulations of HACADP compared with those obtained in [17], *Circle instances*

Instances			KKT reformulation				Dom's dual reformulation				Wolfe's dual reformulation				CG			[17]
Name	n	n _c	obj	cpu	slv	UB	LB	obj	cpu	slv	UB	LB	obj	cpu	slv	it	obj	
Circle																		
pb.n2	2	1	0.001250	0.15	C	-	-	0.001250	0.14	C	-	-	0.001250	0.18	C	2	0.001250	
pb.n3.1	3	3	0.002501	0.83	C	-	-	0.002501	1.27	C	-	-	0.002501	0.83	C	3	0.002501	
pb.n3.2	3	3	0.006672	7.83	C	-	-	0.006672	5.82	C	-	-	0.006657	7.89	C	20	0.006655	
pb.n3.3	3	3	0.000950	1.03	C	-	-	0.000950	1.16	C	-	-	0.000950	1.26	C	6	0.000950	
pb.n4.1	4	6	0.007240	416	C	-	-	0.007240	529.65	C	-	-	0.007228	1410	C	15	0.007240	
pb.n4.2	4	6	0.017061	2497	C	-	-	0.017094	38.2	C	0.017095	0.017074	0.017095	21.8	MS	27	0.017065	
pb.n4.3	4	6	0.001318	25.3	C	-	-	0.001318	85.2	C	-	-	0.001318	33.5	C	10	0.001318	
pb.n5.1	5	10	0.011629	25.3	MS	0.011629	0.004543	0.011629	38.4	MS	0.011629	0.011615	0.011629	27.4	MS	17	0.011629	
pb.n5.2	5	10	0.018467	28.1	MS	0.018467	0.003903	0.018467	37.7	MS	0.018467	0.010120	0.018467	30.0	MS	40	0.018468	
pb.n5.3	5	10	0.017122	23.6	MS	0.017122	0.006728	0.017122	40.8	MS	0.017122	0.015603	0.017122	27.7	MS	29	0.017100	
pb.n5.4	5	10	0.014750	22.9	MS	0.014750	0.014624	0.014750	40.5	MS	0.014750	0.009179	0.014750	27.6	MS	24	0.017100	
pb.n5.5	5	10	0.012163	33.0	MS	0.012163	0.012096	0.012163	53.4	MS	0.012163	0.012148	0.012163	35.0	MS	24	0.012149	
pb.n5.6	5	10	0.011235	36.7	MS	0.011235	0.005837	0.011235	111	MS	0.011235	0.011217	0.011235	38.2	MS	15	0.011225	
pb.n5.7	5	10	0.012273	31.6	MS	0.012273	0.003918	0.012273	42.3	MS	0.012273	0.012257	0.012273	33.3	MS	20	0.012262	
pb.n5.8	5	10	0.017556	36.0	MS	0.017556	0.002707	0.017556	42.0	MS	0.017556	0.008683	0.017556	39.5	MS	26	0.017556	
pb.n5.9	5	10	0.019140	29.1	MS	0.019140	0.007309	0.019140	46.2	MS	0.019140	0.015657	0.019140	32.9	MS	35	0.019119	
pb.n5.10	5	10	0.026022	20.9	MS	0.026022	0.006197	0.026022	42.3	MS	0.026022	0.014691	0.026022	23.6	MS	32	0.025960	
pb.n5.11	5	10	0.011202	42.4	MS	0.011202	0.011167	0.011199	38.2	MS	0.011201	0.011188	0.011202	37.4	MS	19	0.011190	
pb.n5.12	5	10	0.012122	23.7	MS	0.012122	0.009387	0.012121	39.0	MS	0.012122	0.007619	0.012122	25.3	MS	19	0.012111	
pb.n5.13	5	10	0.023265	32.1	MS	0.023265	0.005860	0.023265	43.9	MS	0.023265	0.009149	0.023265	33.4	MS	40	0.023265	
pb.n5.14	5	10	0.013789	28.1	MS	0.013789	0.006102	0.013789	40.6	MS	0.013789	0.013385	0.013789	32.7	MS	25	0.013790	
pb.n5.15	5	10	0.014578	32.9	MS	0.014578	0.006508	0.014578	51.4	MS	0.014578	0.007278	0.014578	35.3	MS	25	0.014551	
pb.n5.16	5	10	0.010378	31.9	MS	0.010378	0.006824	0.010378	93.8	MS	0.010378	0.010367	0.010378	35.8	MS	15	0.010367	
pb.n5.17	5	10	0.011956	34.9	MS	0.011956	0.008863	0.011956	38.8	MS	0.011956	0.008161	0.011956	39.2	MS	17	0.011940	
pb.n5.18	5	10	0.011166	24.6	MS	0.011166	0.007224	0.011166	32.1	MS	0.011166	0.011154	0.011166	27.5	MS	18	0.011153	
pb.n5.19	5	10	0.009920	2498	C	-	-	0.009920	1613	C	-	-	0.009920	36.9	MS	8	0.009920	
pb.n5.20	5	10	0.019774	27.6	MS	0.019774	0.006149	0.019773	430	MS	0.019773	0.010206	0.019773	29.2	MS	34	0.019739	
pb.n5.21	5	10	0.009050	1402	C	-	-	0.009050	1503	C	-	-	0.009051	61.8	MS	4	0.009051	
pb.n5.22	5	10	0.030611	30.5	MS	0.030610	0.003752	0.030610	49.3	MS	0.030610	0.013442	0.030611	33.0	MS	53	0.030577	
pb.n5.23	5	10	0.001543	27.4	MS	0.001543	0.001530	0.001543	38.9	MS	0.001543	0.001523	0.001543	40.1	MS	26	0.001543	
pb.n6.1	6	15	0.001667	49.9	MS	0.001667	0.000080	0.001667	43.2	MS	0.001667	0.000273	0.001667	71.3	MS	17	0.001649	
pb.n6.2	6	15	0.001667	51.5	MS	0.001667	0.000078	0.001667	44.0	MS	0.001667	0.000164	0.001667	75.8	MS	17	0.001661	
% best cpu			7.69				0	0				0	92.31					

Table 3: Results obtained solving 4 different formulations of HACADP compared with those obtained in [17], *Random Circle* and *Non-Circle instances*

Instances			KKT reformulation			Dom's dual reformulation			Wolfe's dual reformulation			CG			[17]		
Name	n	n _c	obj	cpu	slv	UB	LB	obj	cpu	slv	UB	LB	obj	cpu	slv	it	obj
Random Circle																	
rp62.1	2	1	0.000141	0.07	C	-	-	0.000141	0.06	C	-	-	0.000141	0.07	C	2	0.000141
rp62.2	2	1	0.000795	0.07	C	-	-	0.000795	0.05	C	-	-	0.000795	0.06	C	2	0.000795
rp63.1	3	2	0.000078	0.39	C	-	-	0.000078	0.29	C	-	-	0.000078	0.45	C	6	0.000078
rp63.2	3	2	0.000515	0.63	C	-	-	0.000515	0.85	C	-	-	0.000515	0.62	C	6	0.000513
rp63.3	3	1	0.000114	0.11	C	-	-	0.000114	0.11	C	-	-	0.000114	0.06	C	2	0.000113
rp64.1	4	1	0.000156	4.36	C	-	-	0.000156	3.65	C	-	-	0.000156	0.06	C	2	0.000156
rp64.2	4	3	0.001177	13.3	C	-	-	0.001177	28.6	C	-	-	0.001177	1.28	C	7	0.001175
rp64.3	4	2	0.000202	1.55	C	-	-	0.000202	6.39	C	-	-	0.000202	0.17	C	2	0.000202
rp65.1	5	6	0.000413	356	C	-	-	0.000413	319	C	-	-	0.000413	2.60	C	6	0.000408
rp65.2	5	3	0.000454	1323	C	-	-	0.000454	36.4	MS	0.000454	0.000430	0.000454	14.6	C	11	0.000450
rp65.3	5	8	0.000612	213	C	-	-	0.000612	171	C	-	-	0.000612	6.77	C	7	0.000613
rp66.1	6	5	0.000965	44.2	MS	0.000965	0.00053	0.000965	58.3	MS	0.000965	0.000012	0.000964	794	C	16	0.000955
rp66.2	6	9	0.000858	50.7	MS	0.001133	0.000103	0.000858	58.8	MS	0.000858	0.000071	0.000858	5.60	C	6	0.000855
rp66.3	6	4	0.000694	44.0	MS	0.000694	0.000032	0.000694	57.9	MS	0.000694	0.000008	0.000694	61.5	C	11	0.000693
rp67.1	7	2	0.002199	50.7	MS	0.000213	0	0.000213	96.0	MS	0.000213	0.000053	0.000213	0.49	C	6	0.000210
rp67.2	7	7	0.001161	64.5	MS	0.001161	0	0.001161	89.0	MS	0.001161	0	0.001161	2.46	MS	17	0.001162
rp67.3	7	9	0.002794	66.4	MS	0.002418	0	0.001914	99.8	MS	0.001914	0	0.001914	2.52	MS	13	0.002637
rp68.1	8	12	0.001174	99.1	MS	0.001237	0	0.001174	93.8	MS	0.001174	0	0.001173	3.07	MS	15	0.001189
rp68.2	8	5	0.000370	102	MS	0.000370	0	0.000370	97.2	MS	0.000370	0	0.000370	150	C	14	0.000373
rp68.3	8	10	0.001006	97.8	MS	0.001006	0.000002	0.001006	98.7	MS	0.001006	0	0.001006	7.50	MS	28	0.001019
% best cpu					0						18.18			72.73			
Non-Circle																	
pb6.5	6	5	0.128250	59.3	MS	0.128250	0	0.128249	40.4	MS	0.133770	0	0.128250	146	MS	8	-
pb7.4	7	4	0.001628	219	MS	0.001672	0	0.001602	327	MS	0.001602	0	0.001602	324	MS	12	-
pb7.6	7	6	0.001567	222	MS	0.001672	0	0.001567	324	MS	0.001567	0	0.001567	1.85	MS	8	-
pb8.4	8	4	0.002401	108	MS	0.002548	0	0.002384	261	MS	0.002384	0	0.002384	1.73	MS	8	-
pb10.10	10	10	0.127695	166	MS	0.669673	0	0.127693	270	MS	0.127693	0	0.127695	0.53	MS	8	-
% best cpu					0						0			100			

7 Conclusions

We propose bilevel programming as a suitable approach to model the well-known aircraft deconfliction problem or ADP. In particular, we present two bilevel formulations of the ADP: one based on speed regulation in k dimensions and another where potential conflicts are avoided via heading angle changes in two dimensions. In both cases, the convexity of the lower-level subproblems allows us to derive three different single-level problems respectively, using KKT conditions, Dorn's duality, and Wolfe's duality.

The single level reformulations of both problems are solved by using state-of-the-art solvers, which provide good solutions in reasonable computing time. Alternatively, we propose a cut generation algorithm to solve the bilevel problems. This algorithm, compared with state-of-the-art solvers, obtains the best results for most of the tested instances in few seconds. Numerical results, when compared with other approaches in the literature, are encouraging and stress the potential of the proposed approach.

Appendix

A Returning aircraft to original trajectories

The optimal heading angle change θ_i^* for each aircraft i is obtained by solving Eq. (14a)–(14c). The trajectory deviation is followed until necessary to guarantee the safety distance, then the aircraft must return to their initial trajectories. Following what is done in [29, 17], for each pair of aircraft the convex unconstrained QP Eq. (22) is solved as a post-processing step to return each aircraft to its original flight plan as soon as possible after conflict resolution:

$$\min_{t_{ij}} \left\| \begin{pmatrix} (x_i^0 - x_j^0) + t_{ij}(\cos(\phi_i + \theta_i^*)v_i - \cos(\phi_j + \theta_j^*)v_j) \\ (y_i^0 - y_j^0) + t_{ij}(\sin(\phi_i + \theta_i^*)v_i - \sin(\phi_j + \theta_j^*)v_j) \end{pmatrix} \right\|^2. \quad (22)$$

The objective function of the problem Eq. (22) is the relative squared Euclidean distance between aircraft, which is computed using the optimal heading angles of the proposed bilevel problem Eq. (14a)–(14c).

Once the optimal solution τ_{ij}^* for problem Eq. (22) is found, we compute

$$T_i^* := \max_{j: i \neq j} \tau_{ij}^* \quad (23)$$

as the optimal time for which aircraft i can return to its initial trajectory after the deconfliction (there will be, for each i , a different τ_{ij} for every pair of aircraft (i, j)).

Knowing $(x_i(T_i^*), y_i(T_i^*))$ and the exit point from the air sector, it is easy to determine the new trajectory each aircraft has to follow in order to go back to its initial trajectory, as shown in Figure 7.

As clarified in [29], when the aircraft are returning to the initial trajectories, new conflicts may occur. In order to ensure a conflict-free situation, the HACADP must be solved again. Sometimes, the maneuver to return to the initial trajectory must start when the aircraft is already close to the boundary of the air sector. This could lead to an angle variation exceeding the bounds. In this case, [29] proposes turning at the maximum bound and sending a warning message to the air traffic controllers of the following sector notifying that the aircraft is arriving in that sector at a different entry point w.r.t. the scheduled one.

Fig. 7: New trajectories of two aircraft that, after conflict resolution, return to their initial trajectories (dashed lines)

B Cut dominance

The time per iteration taken by Algorithm 1 and Algorithm 2 increases with the number of cuts added to the formulation. In fact, while solutions of the lower-level subproblems are easily computed in closed form in Step 4 of both algorithms respectively, increasing the number of quadratic constraints (20) and (21) yields a time increase when solving R_h . It would therefore be desirable to remove as many unnecessary cuts as possible. Consequently, we study the existence of dominance relationships between cuts in the proposed cut generation algorithms.

Proposition 5 *Let (i, j) be a pair of aircraft. There is no dominance relationship between any pair of the cuts added for (i, j) by either Algorithm 1 or Algorithm 2.*

Proof Let h, h' be two different iterations of the cut generation algorithm in which cuts were added for the pair (i, j) . We consider the time instants at which i and j are closest in each iteration, τ_{ij}^h and $\tau_{ij}^{h'}$, with $\tau_{ij}^h \neq \tau_{ij}^{h'}$. Taking the case of Algorithm 1 (the proof for Algorithm 2 is analogous), we proceed by contradiction and suppose that the cut added in iteration h dominates that of iteration h' . That is, for all feasible q_i, q_j :

$$\sum_{k \in K} ((x_{ik}^0 - x_{jk}^0) + \tau_{ij}^h (q_i v_i u_{ik} - q_j v_j u_{jk}))^2 \geq d^2$$

implies

$$\sum_{k \in K} ((x_{ik}^0 - x_{jk}^0) + \tau_{ij}^{h'} (q_i v_i u_{ik} - q_j v_j u_{jk}))^2 \geq d^2,$$

or, equivalently,

$$\sum_{k \in K} ((x_{ik}^0 - x_{jk}^0) + \tau_{ij}^h (q_i v_i u_{ik} - q_j v_j u_{jk}))^2 \leq \sum_{k \in K} ((x_{ik}^0 - x_{jk}^0) + \tau_{ij}^{h'} (q_i v_i u_{ik} - q_j v_j u_{jk}))^2.$$

In particular, for q_i, q_j equal to the solution obtained at iteration h' , $q_i^{h'}, q_j^{h'}$, the inequality

$$\sum_{k \in K} ((x_{ik}^0 - x_{jk}^0) + \tau_{ij}^h (q_i^{h'} v_i u_{ik} - q_j^{h'} v_j u_{jk}))^2 \leq \sum_{k \in K} ((x_{ik}^0 - x_{jk}^0) + \tau_{ij}^{h'} (q_i^{h'} v_i u_{ik} - q_j^{h'} v_j u_{jk}))^2$$

must hold. Being $\tau_{ij}^{h'}$ a minimizer of the function

$$f(t) := \sum_{k \in K} ((x_{ik}^0 - x_{jk}^0) + t(q_i^{h'} v_i u_{ik} - q_j^{h'} v_j u_{jk}))^2,$$

it has to be:

$$\sum_{k \in K} ((x_{ik}^0 - x_{jk}^0) + \tau_{ij}^h (q_i^h v_i u_{ik} - q_j^h v_j u_{jk}))^2 = \sum_{k \in K} ((x_{ik}^0 - x_{jk}^0) + \tau_{ij}^{h'} (q_i^{h'} v_i u_{ik} - q_j^{h'} v_j u_{jk}))^2.$$

Since $\tau_{ij}^h \neq \tau_{ij}^{h'}$, it yields that $f(t)$ attains its minimum at two different points. This is only possible if $f(t)$ is constant for all t , i.e., if $q_i^h v_i u_{ik} = q_j^h v_j u_{jk}$. But, if a cut is added for (i, j) at iteration h' is because the separation distance was violated also at $t = 0$ (since f is constant), something that we discarded by assumption. $\square$

Proposition 5 ensures that a cut added in a certain iteration for a pair of aircraft will not be dominated by any cut added in future iterations for the same pair. However, whether several cuts together dominate a single cut is a question that remains open. Similarly, the study of potential dominance between cuts involving conflicting triplets of aircraft in special cases would be worth-studying for future work.

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