



ESCUELA TÉCNICA SUPERIOR DE INGENIERÍA
INSTITUTO DE INVESTIGACIÓN TECNOLÓGICA

Mathematical programming approach to underground timetabling for maximizing the use of regenerative braking power

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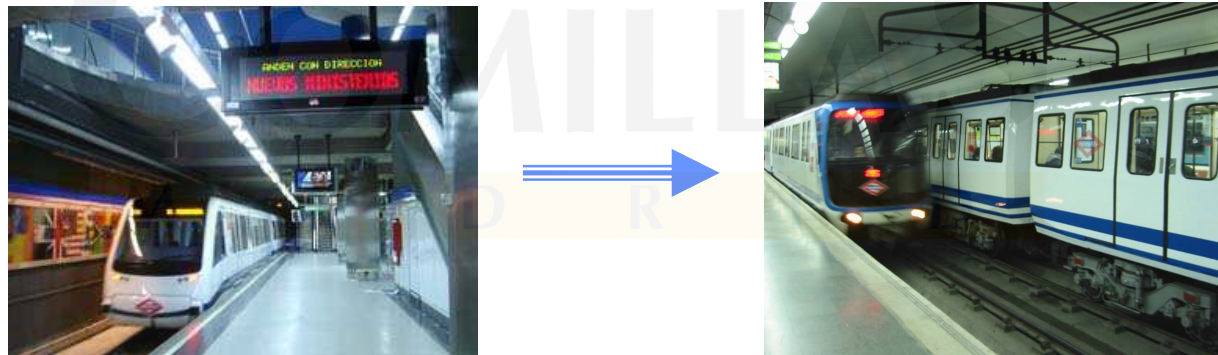
Contents

- **Introduction**
- Model description
- Case study
- Conclusions



Motivation

- Saving energy in underground operations is important. The energy cost represents 10% of the operational cost.
- Synchronization of speed-up and slow-down processes of two trains allows energy exchange among trains fed from the same electrical section



- In peak hours this process is more probable due to the high frequency of trains. In off-peak hours (11pm-2am) train synchronization is achieved by changing the timetable

Train timetabling problem

- Objective
 - Determine a new timetable to maximize overlapping time during off-peak hours (11pm-2am)
- Highly combinatorial nature
 - Time coincidence detected for every train with every other train located in the same electrical section “at any time”
- Solving techniques used:
 - Mathematical programming (Lagrangean relaxation, direct solution)
 - Metaheuristic techniques (genetic algorithms)
 - Hybrid approach
 - Constraint programming

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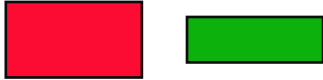


Optimization problem

- Objective function
 - Maximize overlapping time between speed-up and slow-down actions of any train pair fed from the same electrical section
- Constraints
 - Stopping time at each platform is upper and lower bounded
 - Run time between consecutive platforms is bounded
 - Upper bound for delays from the commercial schedule
 - Departure time of any train in any platform must be greater than the departure time published as the commercial schedule
 - Computation of coincidence time
- Variables
 - Arrival and departure time of the trains
 - Overlapping detection (binary)

Coincidence time detection

- Six possibilities (■ slow-down, ■ speed-up)

- Slow-down process while speeding-up 
- Speed-up process while slowing-down 
- Departure before arrival 
- Arrival before departure 
- Beginning of slow-down process after departure 
- Beginning of speed-up process after arrival 

Genetic algorithm

- A solution is represented as a matrix with entry 1 if the trains considered share energy in two given platforms
 - The algorithm includes an LP phase where the timetable is obtained as the local optimum with these binary variables
- Population at time 0
 - The algorithm starts with a solution provided by MIP (it is very difficult to obtain feasible solutions with genetic algorithms). Other initial solutions are obtained by mutation
- Operators
 - The mutation operator takes the best timetable obtained and changes some entries.
 - The crossover operator is applied to two timetables (randomly selected from a population of ten timetables)
- Parameters
 - Number of mutations and probability of mutation

Model implementation

- Spreadsheet-based graphical input/output interface
- GAMS-based optimization model
- LP/MIP solver CPLEX 11.0
- Hybrid approach
 - MIP solver to obtain the initial population
 - Genetic algorithm to obtain new solutions for the LP solver
 - LP solver to evaluate each solution

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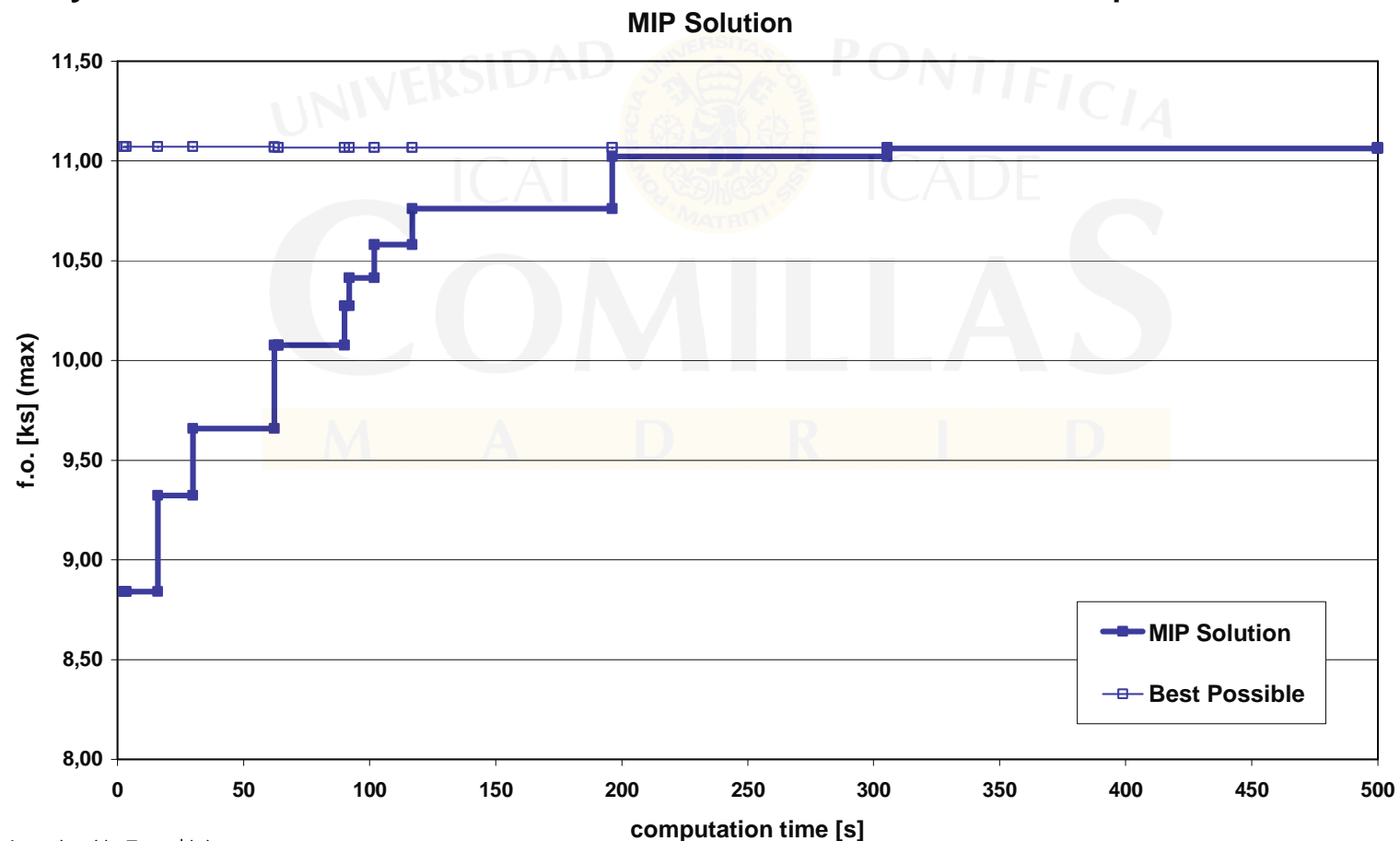


Case study: line 3 of Metro de Madrid

- Overlapping time for the initial schedule
 - 2.0 hours (53% slow-downs)
- Overlapping time keeping published timetable (maximum delay bounded) (computation time: 100s)
 - 2.9 hours (78% slow-downs)

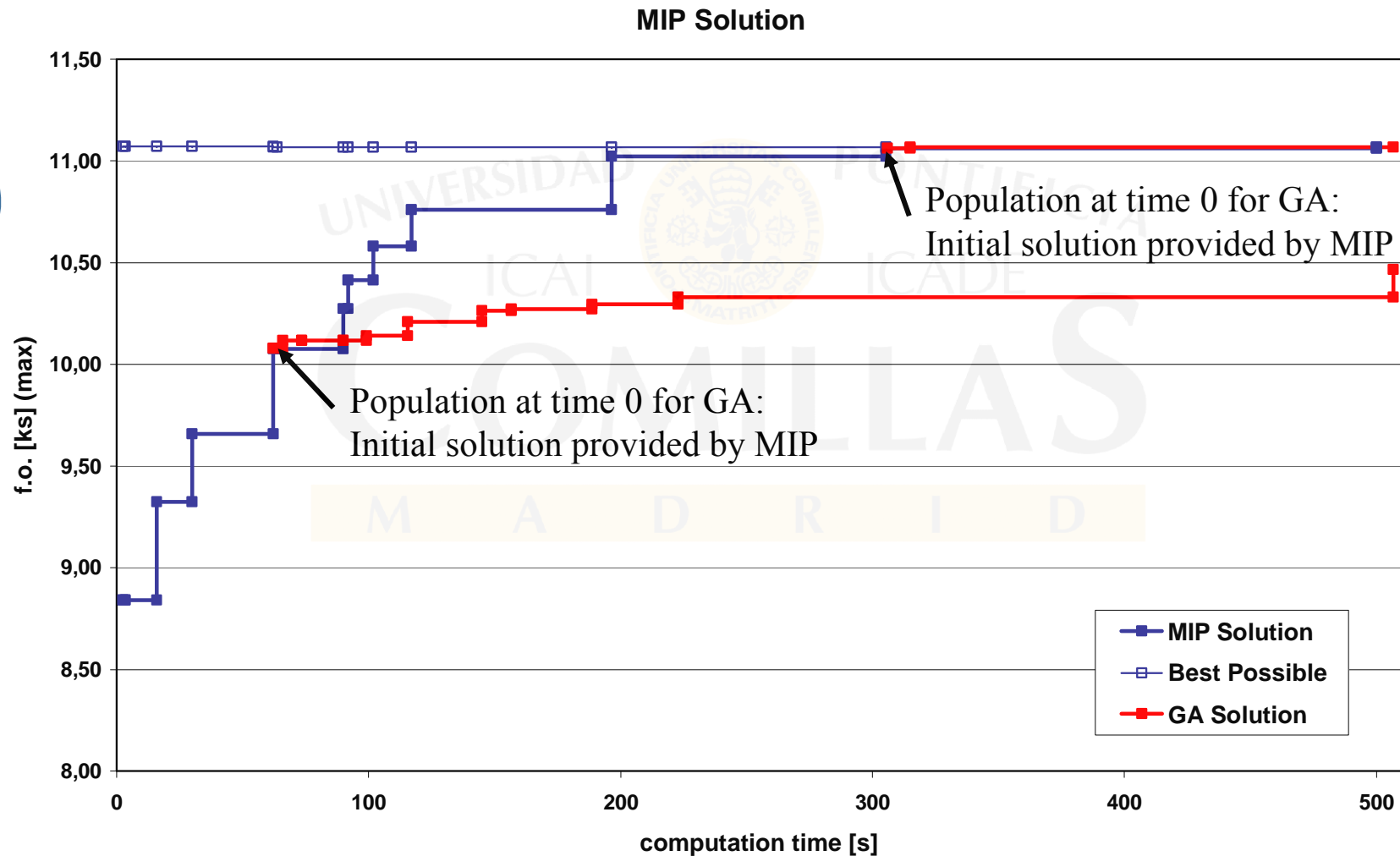
Difficult to solve MIP optimization problem

- 9370 constraints, 6420 continuous variables and 2120 binary variables (real case of line 3, Metro de Madrid)
- Synchronization time obtained for different computation times:



Little improvements of the solutions with GA

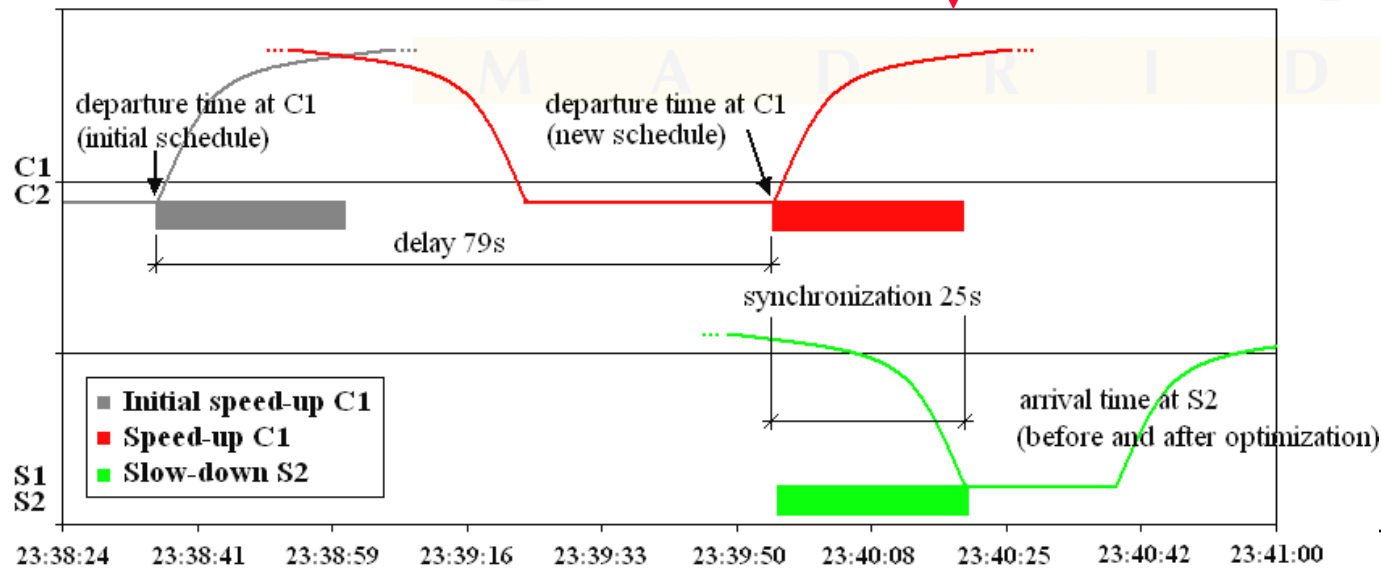
- Local improvements of the solutions (only mutation operator)



Coincident trains

non-synchronized processes (white)

Calculated Schedule		Platform													
Trains	Event	VR1	AR1	M1	M2	AR2	VR2	PE2	C2	S2	LV2				
N1	Arrival	23:27:55	23:29:27	23:30:49	23:04:34	23:05:37	23:06:48	23:07:57	23:09:15	23:11:05	23:13:15				
	Departure	23:28:31	23:29:58	23:31:00	23:04:53	23:05:56	23:07:07	23:08:16	23:10:14	23:11:49	23:13:34				
N2	Arrival	23:28:29	23:30:27	23:31:55	23:33:23	23:34:49	23:36:10	23:37:29	23:10:39	23:12:14	23:13:44	23:15:16	23:16:49	23:18:49	23:20:40
	Departure	23:28:56	23:31:00	23:32:19	23:33:56	23:35:16	23:36:38	23:38:03	23:11:28	23:12:50	23:14:24	23:15:48	23:17:59	23:19:14	23:21:00
N3	Arrival	23:35:58	23:38:12	23:39:24	23:40:59	23:42:51	23:43:46	23:45:03	23:18:49	23:19:58	23:21:25	23:22:42	23:24:13	23:25:20	23:27:21
	Departure	23:36:43	23:38:31	23:39:55	23:41:40	23:42:52	23:44:12	23:45:15	23:19:14	23:20:31	23:21:50	23:23:14	23:24:32	23:25:53	23:28:31
N4	Arrival	23:43:17	23:45:56	23:47:32	23:48:55	23:50:24	23:51:55	23:53:31	23:26:18	23:27:40	23:28:56	23:30:05	23:31:25	23:33:28	23:35:23
	Departure	23:44:26	23:46:37	23:47:51	23:49:31	23:50:59	23:52:40	23:53:42	23:26:56	23:28:04	23:29:15	23:30:24	23:32:38	23:33:55	23:35:45
N5	Arrival	23:50:59	23:53:10	23:54:37	23:56:04	23:57:26	23:58:45	23:59:55	23:33:28	23:34:30	23:35:41	23:37:12	23:38:53	23:40:20	23:42:05
	Departure	23:51:38	23:53:42	23:54:59	23:56:35	23:57:51	23:59:04	23:59:54	23:33:47	23:34:49	23:36:20	23:37:54	23:39:32	23:40:59	23:43:17
N6	Arrival	23:58:21	24:01:00	24:02:16	24:03:37	24:05:31	24:06:45	24:07:55	23:40:59	23:42:19	23:43:42	23:44:51	23:46:32	23:47:58	23:49:56
	Departure	23:59:30	24:01:21	24:02:35	24:04:40	24:05:50	24:07:04	24:08:23	23:41:33	23:42:50	23:44:01	23:45:31	23:47:07	23:48:30	23:51:02
N7	Arrival	24:06:05	24:07:55	24:09:07	24:10:47	24:12:10	24:13:32	24:14:43	23:48:16	23:50:13	23:51:24	23:52:33	23:54:07	23:56:17	23:58:02
	Departure	24:06:24	24:08:14	24:09:43	24:11:19	24:12:36	24:13:51	24:14:42	23:49:29	23:50:32	23:51:43	23:53:06	23:55:28	23:56:36	23:58:21



Gantt Diagram
(detail of the synchronization achieved for the train coloured in blue)



Time differences among timetables

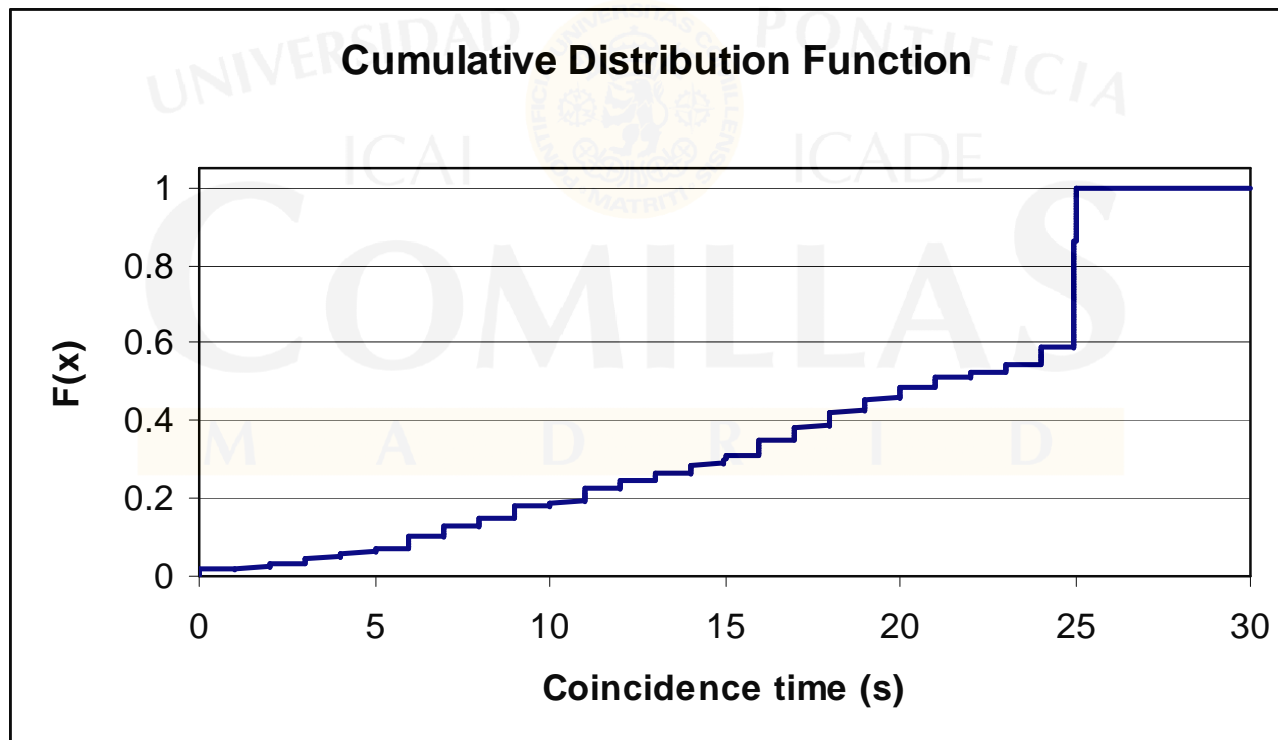
- Delays of the designed timetable from commercial schedule
- Train with speed-ups or slow-downs synchronized are coloured

Differences		Platforms																																					
Trains	Events	VA1	SC1	VC1	CI1	SF1	DO1	AL1	L1	DL1	PF1	E1	LV1	S1	C1	PE1	VR1	AR1	M1	M2	AR2	VR2	PE2	C2	S2	LV2	E2	PF2	DL2	L2	AL2	DO2	SF2	CI2	VC2	SC2	VA2		
N1	Arrival																																						
	Departure								118	119	84		75	74	88	62	91	118	120	113	116	67	76	74	189	94		92	84	73	68								
N2	Arrival																																						
	Departure							76	79			117	90							63	88		94	108	119	74	60	77	115	72		71		78	79	77			75
N3	Arrival																																						
	Departure					72			69	100	63		103	91	79				72	75	74	91					91	62	104	63	73	68							
N4	Arrival																																						
	Departure							73	63	64		102	77	86	97	111	91		100	102	116	84	75	84	93			64											120
N5	Arrival																																						
	Departure		77	83	71	72													64																				
N6	Arrival																																						
	Departure							65	68			99	83	90	81	95	100		64	83	93		61	91	67		62	105	86			96	99	119	116	114	95	103	
N7	Arrival																																						
	Departure												65	84	74																								120
N8	Arrival																																						
	Departure							87	90	67	88	63							88	84	77		71	95	88			90	71		63				63	64		74	
N9	Arrival																																						
	Departure		118	120	107	98			98	77			69					63	85	110	106	75	91		63								78	75	91				119
N10	Arrival																																						
	Departure		63	68																70	88	83										62	100	97	111	72	61		120
N11	Arrival																																						
	Departure								98	72	85	60	79	67				62	84	111	114		99		71			99	120	94	89	106	67					120	
N12	Arrival																																						
	Departure																																						
N13	Arrival																																						
	Departure																																						118
N14	Arrival																																						
	Departure																																						119
N15	Arrival																																						
	Departure	61	93	76																120																			68

Coincidences < 10s
 Coincidences between 10 and 15s
 Coincidences between 15 and 20s
 Coincidences > 20s

Cumulative distribution function of overlapping time

- Numerous overlaps of 25 seconds (bound defined by the user). Further improvement can be achieved.



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Conclusions

- Decision support tool that can be used for maximizing the overlapping time between the slow-down and speed-up processes
- Large potential energy savings
- Difficult to solve MIP optimization problem
- Little improvements of the solutions with GA
- Optimal or quasioptimal solutions can be obtained in a reasonable amount of time
- Most of the overlapping time can be obtained with no changes in the published timetable
- Model can be extended to consider several lines or a wider time scope



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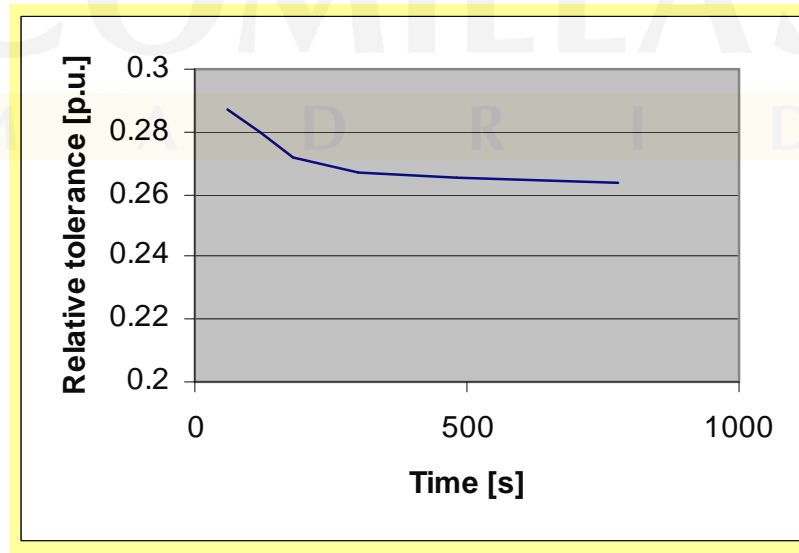
Three possible uses

- Evaluation of overlapping time for the initial schedule
- Maximize overlapping time while keeping current commercial timetable
- Maximize overlapping time allowing changes in arrival and departure times

Very difficult to solve MIP optimization problem

- 7700 constraints, 4200 continuous variables and 600 binary variables (study case of line 1, Metro de Madrid)

	60 s	120 s	180 s	300 s	480 s	780 s
MIP solution [s]	4909.645	4932.533	4957.533	4972.661	4972.587	4972.661
LP Relaxation [s]	6320.811	6312.254	6305.047	6298.265	6290.912	6285.199
Relative Tolerance [p.u.]	0.287427	0.279718	0.271811	0.266578	0.265119	0.263951
Iterations	136564	283620	452945	708080	1171531	1886725
Nodes	18701	38101	60701	95301	157401	247801



Case study: line 1 of Metro de Madrid

- Overlapping time for the initial schedule
 - 0 seconds
- Overlapping time keeping **the advertised/ published** timetable (departure times)
 - 1.30 hours
- Overlapping time optimizing arrival and departure times
 - 1.36 hours

Coincident trains

Calculated Schedule		Stations											
Trains	Events	JA1	S1	TM1	AM1	AT1	AR1	AR2	AT2	AM2	TM2	S2	JA2
N1	Arrival	23:19:00	23:19:55	23:22:00	23:22:45	23:24:40	23:25:35	24:06:40	24:07:35	24:08:30	24:10:40	24:12:35	24:14:00
	Departure	23:19:10	23:20:05	23:22:00	23:22:55	23:24:50	23:25:45	24:06:50	24:07:45	24:08:55	24:11:00	24:13:15	24:14:10
N2	Arrival	23:26:00	23:27:55	23:29:00	23:30:45	23:31:39	23:32:34	24:14:05	24:15:00	24:17:05	24:17:50	24:19:45	24:20:40
	Departure	23:26:10	23:28:05	23:29:00	23:30:55	23:31:50	23:33:08	24:14:15	24:15:10	24:17:05	24:18:00	24:19:55	24:20:50
N3	Arrival	23:34:28	23:35:24	23:37:18	23:38:13	23:40:09	23:41:04	24:28:41	24:30:06	24:32:01	24:32:56	24:34:51	24:35:46
	Departure	23:34:39	23:35:34	23:37:29	23:38:24	23:40:19	23:41:19	24:29:21	24:30:15	24:32:10	24:33:06	24:35:01	24:35:55
N4	Arrival	23:41:29	23:43:24	23:44:19	23:46:14	23:47:09	23:48:04	24:43:48	24:45:13	24:47:08	24:48:03	24:49:58	24:50:53
	Departure	23:41:39	23:43:34	23:44:29	23:46:24	23:47:19	23:48:19	24:44:27	24:45:23	24:47:18	24:48:13	24:50:08	24:51:03
N5	Arrival	23:49:59	23:50:55	23:52:55	23:53:49	23:55:45	23:56:40	24:57:58	24:59:23	25:01:30	25:02:25	25:04:20	25:05:15
	Departure	23:50:09	23:51:10	23:53:05	23:53:59	23:55:55	23:56:50	24:58:38	24:59:45	25:01:40	25:02:35	25:04:30	25:05:25
N6	Arrival	23:56:40	23:58:35	23:59:30	24:01:25	24:02:20	24:03:20	25:13:15	25:14:40	25:16:36	25:17:31	25:19:26	25:20:21
	Departure	23:56:50	23:58:45	23:59:40	24:01:35	24:02:35	24:03:30	25:13:55	25:14:50	25:16:45	25:17:41	25:19:36	25:20:30
N7	Arrival	24:00:20	24:05:15	24:07:10	24:08:05	24:10:00	24:11:10	23:20:55	23:22:15	23:23:10	23:25:05	23:27:00	23:28:20
	Departure	24:04:25	24:09:20	24:07:20	24:08:15	24:10:25	24:11:50	23:21:30	23:22:50	23:23:20	23:25:15	23:27:35	23:28:30
N8	Arrival	24:11:10	24:13:35	24:14:30	24:16:25	24:17:20	24:18:15	23:28:00	23:29:13	23:31:09	23:32:03	23:33:58	23:34:54
	Departure	24:11:50	24:13:45	24:14:40	24:16:35	24:17:30	24:18:50	23:28:29	23:29:24	23:31:19	23:32:14	23:34:09	23:35:04
N9	Arrival	24:26:50	24:28:45	24:29:40	24:31:35	24:32:30	24:33:25	23:36:18	23:37:42	23:38:37	23:40:34	23:42:28	23:43:50
	Departure	24:27:00	24:28:55	24:29:49	24:31:44	24:32:40	24:33:34	23:36:58	23:37:53	23:38:49	23:40:44	23:43:04	23:44:00
N10	Arrival	24:41:57	24:43:52	24:44:47	24:46:42	24:47:37	24:48:32	25:28:30	25:29:47	25:31:42	25:32:37	25:34:32	25:35:27
	Departure	24:42:06	24:44:01	24:44:57	24:46:52	24:47:47	24:48:42	25:29:01	25:29:57	25:31:52	25:32:47	25:34:42	25:35:37
N11	Arrival	24:56:08	24:58:03	24:58:58	25:00:53	25:01:55	25:02:55	25:49:50	25:51:15	25:52:10	25:54:14	25:56:09	25:57:04
	Departure	24:56:18	24:58:13	24:59:08	25:01:10	25:02:10	25:03:35	25:50:30	25:51:25	25:52:29	25:54:24	25:56:18	25:57:14
N12	Arrival	25:11:25	25:13:20	25:14:15	25:16:10	25:17:05	25:18:00	23:43:34	23:44:44	23:46:39	23:47:34	23:49:28	23:50:25
	Departure	25:11:35	25:13:30	25:14:24	25:16:19	25:17:15	25:18:09	23:43:59	23:44:54	23:46:49	23:47:44	23:49:39	23:50:35
N13	Arrival	25:27:27	25:29:22	25:30:17	25:32:12	25:33:07	25:34:02	23:51:30	23:52:25	23:53:19	23:55:15	23:57:10	23:58:05
	Departure	25:27:36	25:29:31	25:30:27	25:32:22	25:33:17	25:34:12	23:51:40	23:52:35	23:53:29	23:55:25	23:57:19	23:58:15
N14	Arrival	25:47:45	25:48:45	25:50:45	25:51:45	25:53:45	25:54:44	23:58:45	23:59:45	24:01:45	24:02:45	24:04:45	24:05:45
	Departure	25:48:00	25:49:00	25:51:00	25:52:00	25:54:00	25:55:00	23:59:00	24:00:00	24:02:00	24:03:00	24:05:00	24:06:00

Coincidence			
20	20	15	16
15	20	15	20
20	14	15	20
15	20	15	10
20	20	20	20
15	20	19	16
5	15	20	15
20	16	20	15
15	17	16	15
15	20	16	20
14	20	13	16
20	19	14	20
20	20	13	20
15	20	15	20
15	20	20	15
20	17	20	20
19	17	20	20
19	20	20	8
19	20	13	20
15	16	19	15
10	20	10	20
20	15	16	10
20	20	13	16

Cumulative distribution function of overlapping time

- Numerous overlaps of 20 seconds (bound defined by the user). Further improvement can be achieved.

