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Towards operationally feasible railway timetables

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INFORMS 2016, Nashville, Tennessee

Outline

- 1 Introduction
- 2 Problem description
- 3 Methodology
- 4 Experimental results
- 5 Conclusions

Current state in railway traffic

- Constant growth of demand for passenger and freight railway transport
- Heavily congested networks
- Reaching maximum available infrastructure capacity
- Experiencing delays

Current state in railway traffic

- Constant growth of demand for passenger and freight railway transport
- Heavily congested networks
- Reaching maximum available infrastructure capacity
- Experiencing delays
- Existing need for better planning to satisfy a high level of service*

(ERA, UIC, IMs, RUs...)

Timetable planning



INPUT:

- Train line requests (OD, stops, frequencies, rolling stock)
- Track topology
- Rolling stock with dynamic characteristics
- Passenger connections and rolling stock turn-arounds

OUTPUT:

- Timetable: arrival, departure and passing times at timetable points

Timetable planning

Goals:

- Efficiency** - short travel times and seamless connections
- Realizability** - scheduled RT $>$ minimum RT
- (Operational) Feasibility** - no conflicts
- Stability** - acceptable capacity occupation in corridors and stations
- Robustness** - cope with system stochasticity

Timetable planning

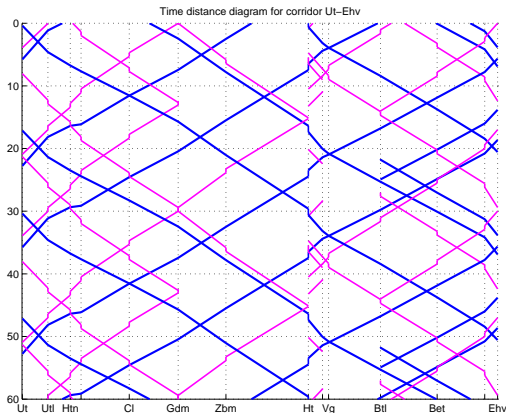
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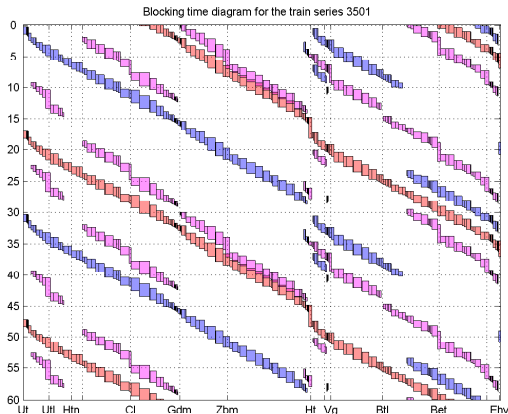
Operationally feasible timetable

An operationally feasible timetable has no conflicts on the microscopic level (block and track detection sections) between train's blocking times.

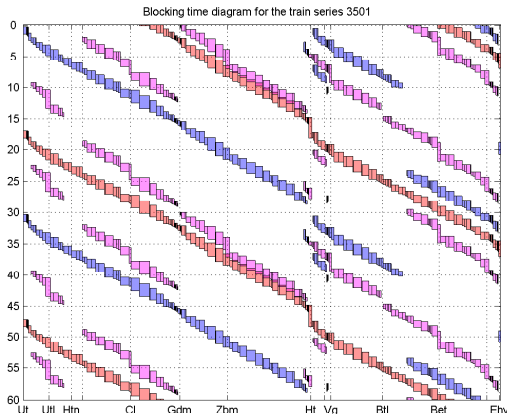
Time-distance diagram



Blocking time diagram



Blocking time diagram



Question:

- How to guarantee the operational feasibility in timetabling models?

Minimum headway time

Minimum headway time (Hansen and Pachtl, 2014)

A minimum headway time is the time separation between two trains at certain positions that enable conflict-free operation of trains.

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Minimum headway time L_{ij} depends on:

- infrastructure characteristics: block lengths
- signalling system
- train engine characteristics
- (scheduled) train running times

Minimum headway time

Minimum headway time (Hansen and Pachtl, 2014)

A minimum headway time is the time separation between two trains at certain positions that enable conflict-free operation of trains.

Minimum headway time L_{ij} depends on:

- infrastructure characteristics: block lengths
- signalling system
- train engine characteristics
- (scheduled) train running times
- not a single value**

State-of-the-art

So far:

- Efficiency** 😊
- Realizability** 😊
- (Operational) Feasibility** 😞
- Stability** - 😊 😞
- Robustness** - 😊



Periodic event scheduling problem (PESP)

Serafini & Ukovich (1989)

Periodic timetable with cycle time T

Periodic events: arrival & departure times $\pi_i \in [0, T)$

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$$lowerBound_{ij} \leq \pi_j - \pi_i + z_{ij}T \leq upperBound_{ij}$$

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Period shift: z_{ij} - define the order of trains

Periodic event scheduling problem (PESP)

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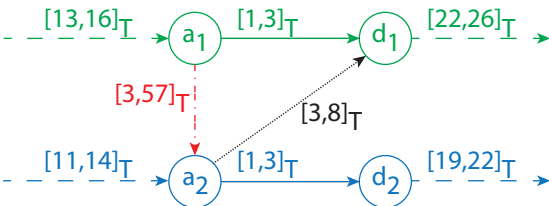
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Constraints:

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Period shift: z_{ij} - define the order of trains



Solving PESP

$$(PESP - N) \quad \text{Min } f(\pi, z)$$

such that

$$l_{ij} \leq \pi_j - \pi_i + z_{ij}T \leq u_{ij} \quad \forall (i, j) \in A$$

$$0 \leq \pi_i < T, \quad \forall i$$

$$z_{ij} \text{ binary}$$

Computing operationally feasible timetables

Solving PESP-N:

- Fixed minimum headways
- Can be violated when scheduled running time increases

Computing operationally feasible timetables

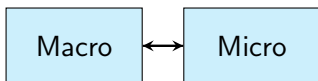
Solving PESP-N:

- Fixed minimum headways
- Can be violated when scheduled running time increases

How to include microscopic details in timetable planning models?

- Iterative approach
- Integrated approach

Iterative micro-macro framework (*Transp. Res. B*, 2016)



Micro model (*Comp-aided Civil and Inf. Eng.*, 2016):

- Compute operational train speed profiles
- Conflict detection
- Update headways

Integrated approach

Can we add microscopic details directly to the macroscopic level?

Integrated approach

Can we add microscopic details directly to the macroscopic level? Yes.

Integrated approach

Can we add microscopic details directly to the macroscopic level? Yes.

Introduce **flexible minimum headways** in PESP

Integrated approach

$$(PESP - N) \quad \text{Min } f(\pi, z)$$

such that

$$l_{ij} \leq \pi_j - \pi_i + z_{ij} \cdot T \leq u_{ij} \quad \forall (i, j) \in A$$

$$0 \leq \pi_i < T, \quad \forall i$$

z_{ij} *binary*

Integrated approach

$$(PESP - \text{FlexHeadways}) \quad \text{Min } f(\pi, z)$$

such that

$$l_{ij} \leq \pi_j - \pi_i + z_{ij} \cdot T \leq u_{ij}$$

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$$0 \leq \pi_i < T, \quad \forall i$$

z_{ij} binary

$$\forall (i, j) \in A_{run} \cup A_{dwell}$$

$$\forall (i, j) \in A_{headway}$$

$L_{ij} = F(\text{running times of two trains})$

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For each train pair at each timetable point:

- vary running speeds = amount of time supplements
- compute minimum headway time for each trains-speeds variations
- get functional relationship between given time supplements and minimum headways $\rightarrow L_{ij}$

$L_{ij} = F(\text{running times of two trains})$

For each train pair at each timetable point:

- vary running speeds = amount of time supplements
- compute minimum headway time for each trains-speeds variations
- get functional relationship between given time supplements and minimum headways $\rightarrow L_{ij}$

Expected: bigger speed difference \rightarrow bigger minimum headway time

- more homogenized running times \rightarrow smaller minimum headway time
- second train faster \rightarrow minimum headway increases

$L_{ij} = F(\text{running times of two trains})$

run_{ik} - running time supplement of the first train (in %)

run_{jl} - running time supplement of the second train (in %)

R_{ij} - relative difference between time supplements of two trains (in %)

$$R_{ij} = run_{ik} - run_{jl}$$

$L_{ij} = F(\text{running times of two trains})$

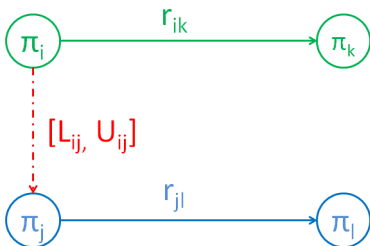
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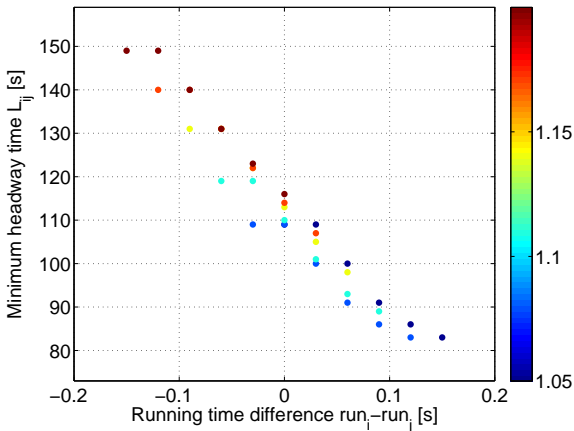
$$R_{ij} = run_{ik} - run_{jl}$$

$$run_{ik} = r_{ik}/\bar{r}_{ik} - 1 \quad run_{jl} = r_{jl}/\bar{r}_{jl} - 1$$



$L_{ij} = F(\text{running times of two trains})$

Headway relation for train lines 6001 and 16001 at station CI



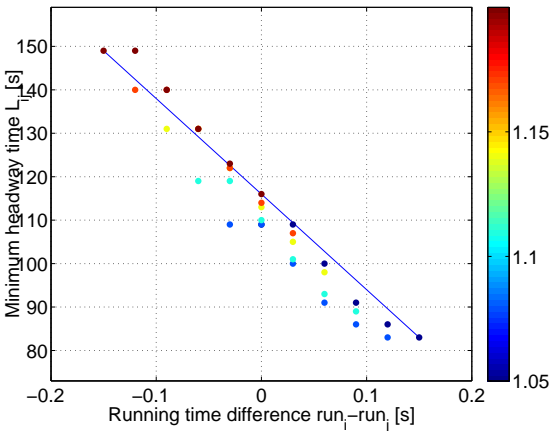
$run_{ik} - run_{jl} > 0$: the first train is faster*

$run_{ik} - run_{jl} < 0$: the second train is faster*

* Assuming the same category trains

$L_{ij} = F(\text{running times of two trains})$

Headway relation for train lines 6001 and 16001 at station CI



$run_1 - run_2 > 0$: the first train is faster*

$run_1 - run_2 < 0$: the second train is faster*

* Assuming the same category trains

$L_{ij} = F(\text{running times of two trains})$

Linear dependency between run_{ik} and run_{jl}

$$L_{ij} = \alpha_{ij} \cdot R_{ij} + l_0$$

α_{ij} - slope of L_{ij}

R_{ij} - relative difference between time supplements of two trains (in %)

l_0 - minimum headway time for $run_{ik} = run_{jl}$

Integrated approach

(*PESP – FlexHeadways*) Min $f(\pi, z)$

such that

$$l_{ij} \leq \pi_j - \pi_i + z_{ij} \cdot T \leq u_{ij}$$

$$\alpha_{ij} \cdot R_{ij} + l_0 \leq \pi_j - \pi_i + z_{ij} \cdot T \leq u_{ij}$$

$$R_{ij} = run_{ik} - run_{jl}$$

$$0 \leq \pi_i < T, \quad \forall i$$

z_{ij} binary

$$\forall (i, j) \in A_{run} \cup A_{dwell}$$

$$\forall (i, j) \in A_{headway}$$

Case studies

Case network: Utrecht - Eindhoven network (two intersecting corridors)

- 15 stations and junctions
- 40 trains/h
- 96 events and 148 activities

Minimum running time supplement: 5%

Maximum running time supplement: 20%

Minimum dwell times: 60-120 s

Test: Iterative micro-macro and integrated PESP-FlexHeadway models

Case 1: Utrecht-Eindhoven network



Figure: Line plan

Computed timetables

Table: Solutions obtained after the first iteration

Model	# of conflicts [train pairs]	Total time in conflicts [s]	Scheduled time supplements [s]
Iterative micro-macro*	4	160	10
Integrated PESP-FlexHeadway	0	0	382

*After first iteration

Computed timetables

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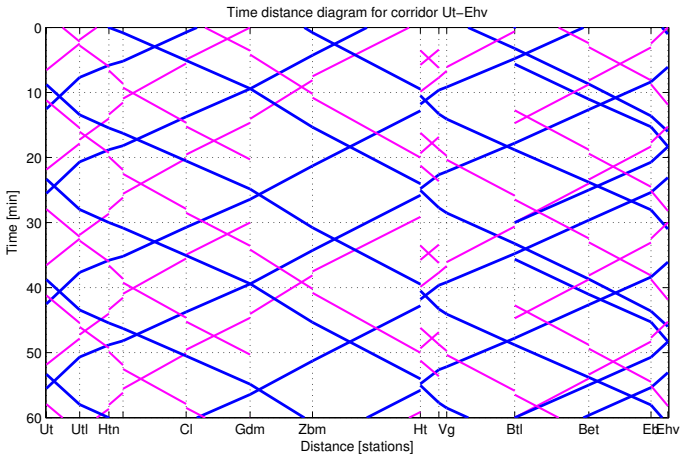
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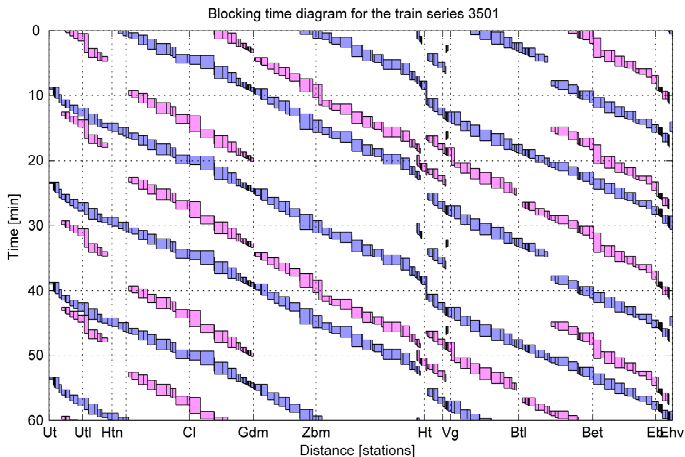
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CPU times are comparable

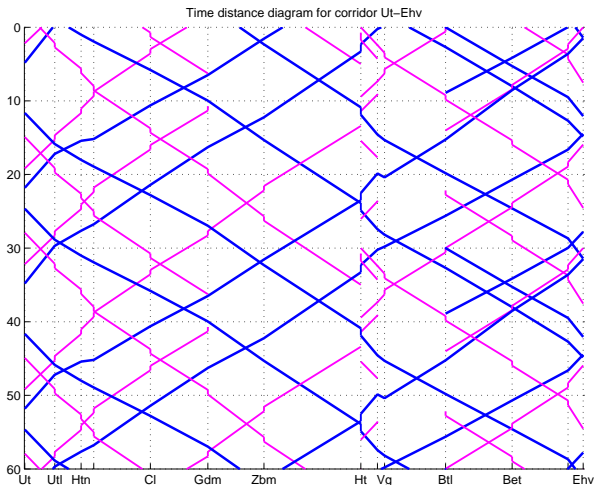
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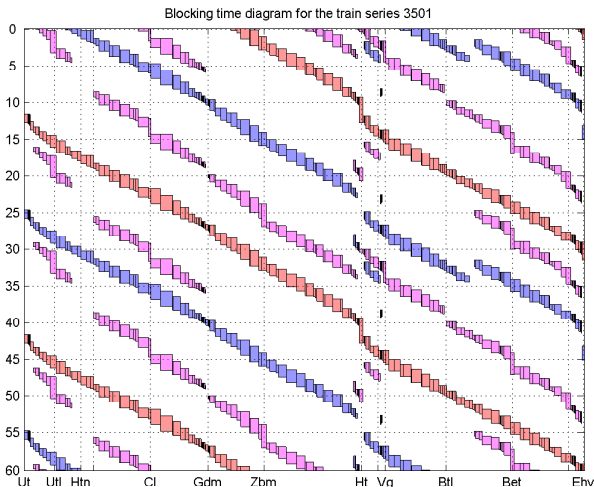
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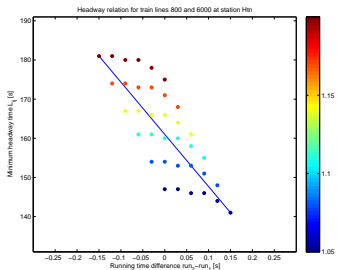
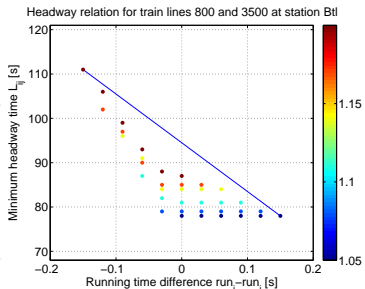
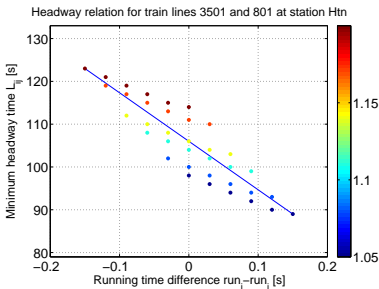
Integrated framework: PESP-FlexHeadway



Integrated framework: PESP-FlexHeadway



Some more headways...



Conclusions

Main observations:

- We **can** compute operationally feasible timetables
- Iterative approach solves within a **limited number of iterations**
- Minimum headway times as a **function of running times**
- Macroscopic **Flexible minimum headway model** formulation generates (almost) operationally feasible solutions

Conclusions

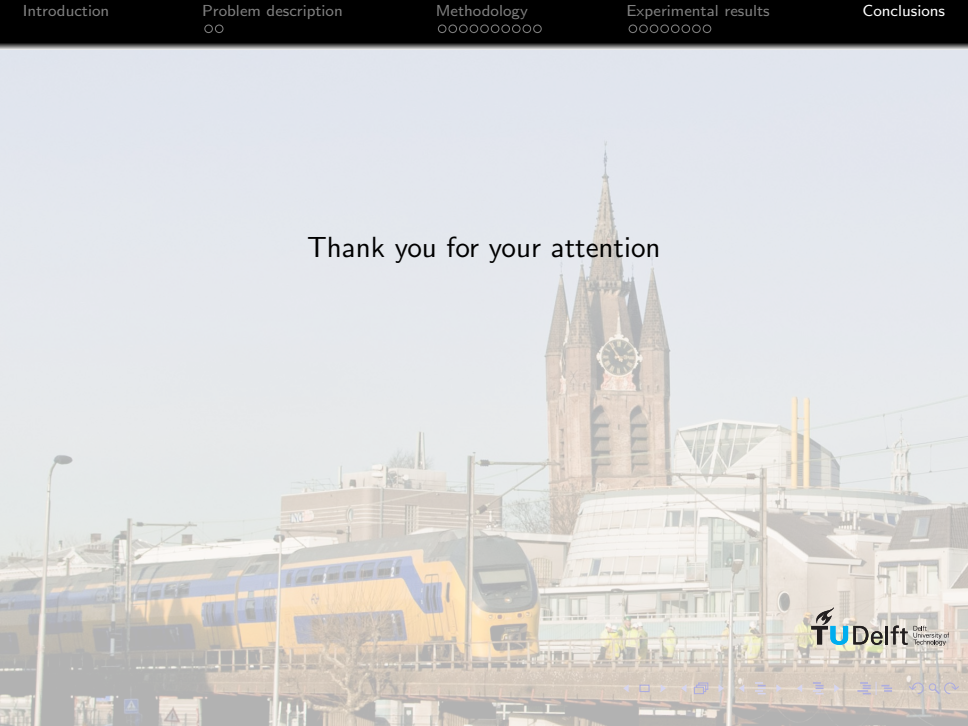
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Pursuing the (passenger) happiness

- Is linear approximation always good? Piecewise linear?
- Include stability and robustness in the objective function
- Test the model on bigger instances

Thank you for your attention



Iterative micro-macro framework

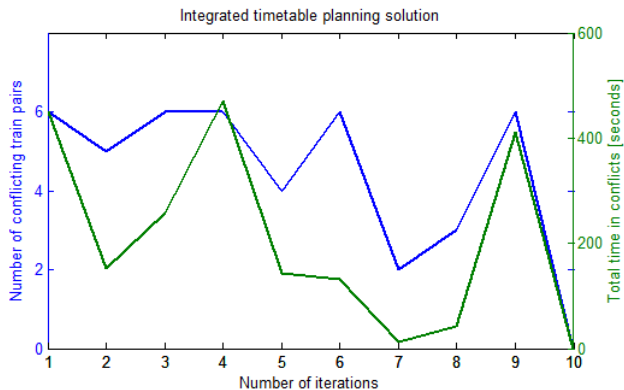


Figure: Micro-macro iterations