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Dynamic and Robust Timetable Rescheduling for Uncertain Railway Disruptions

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Abstract

Unexpected disruptions occur frequently in railway systems, during which many train services cannot run as scheduled. This paper deals with timetable rescheduling during such disruptions, particularly in the case where all tracks between two stations are blocked for a few hours. In practice, the disruption length is uncertain, and a disruption may become shorter or longer than predicted. Thus, it is necessary to take the uncertainty of the disruption duration into account. This paper formulates the robust timetable rescheduling as a rolling horizon two-stage stochastic programming problem in deterministic equivalent form. The random disruption duration is assumed to have a finite number of possible realizations, called scenarios, with given probabilities. Every time a prediction about the range of the disruption end time is updated, new scenarios are defined, and the model computes the optimal rescheduling solution for an extended control horizon, which is robust to all these scenarios. Based on the model, uncertain disruptions can be handled with robust solutions in a dynamic environment. The stochastic method was tested on a part of the Dutch railways, and compared to a deterministic rolling-horizon method. The results showed that compared to the deterministic method, the stochastic method is more likely to generate better rescheduling solutions for uncertain disruptions by less train cancellations and/or delays, while the solution robustness can be affected by the predicted range regarding the disruption end time.

Keywords

uncertainty, disruption management, rescheduling, stochastic programming, rolling horizon

1 Introduction

Railway systems are vulnerable to unexpected disruptions caused by for instance incidents, infrastructure failures, and extreme weather. A typical consequence of a disruption is that the tracks between two stations are completely blocked for a few hours. Under this circumstance, trains are forbidden to enter the blocked tracks, and therefore the planned timetable is no longer feasible. Thus, traffic controllers have to reschedule the timetable for which they usually apply a pre-designed contingency plan specific to the disruption. Since the contingency plan is manually designed, its optimality cannot be guaranteed, and sometimes cannot even meet all operational constraints (Ghaemi et al., 2017a). For this reason, increasing attention is being paid to developing optimization models for computing rescheduling solutions. A detailed review can be found in Cacchiani et al. (2014).

Until now, many timetable rescheduling models have been proposed to deal with disruptions, which differ in e.g. the complexity of the network, the infrastructure modelling, the used dispatching measures, the objective, and the number of disruptions considered. For instance, Zhan et al. (2015) propose a Mixed Integer Linear Programming (MILP) model to

reschedule the timetable in case of a complete track blockage by delaying, reordering and cancelling trains. They focus on a Chinese high-speed railway corridor where seat reservations are necessary for passengers, and therefore the measure of short-turning trains is not applicable. Veelenturf et al. (2015) propose an ILP model to handle partial or complete track blockages focusing on a part of the Dutch railway network where short-turning trains is commonly used during disruptions. They assign each train with the last scheduled stop before the blocked track as the only short-turn station. If the short-turn station lacks capacity to short-turn a train then it has to be cancelled completely. To reduce complete train cancellations, Ghaemi et al. (2018a) propose an MILP model to decide the optimal time and station of short-turning a train by assigning two short-turn station candidates. This has also been implemented in Ghaemi et al. (2017b) where the infrastructure is modelled at a microscopic level to improve solution feasibility in practice. The aforementioned papers aim to minimize train cancellations and delays. To reduce passenger inconveniences during disruptions, Zhu and Goverde (2019) propose an MILP model where more short-turn station candidates are given for each train and also the stopping patterns of trains can be changed flexibly (i.e. skipping stops and adding stops). Binder et al. (2017) integrate passenger rerouting and timetable rescheduling into one ILP model where limited vehicle capacity is taken into account. While most literature focus on a single disruption, Zhu and Goverde (2019) propose an MILP model to deal with multiple disruptions that have overlapping periods and are pairwise connected by at least one train line. Most literature share the assumption that the disruption duration is known and will not change over time. However in practice, a disruption may become shorter or longer than predicted (Zilko et al., 2016), thus dynamic adjustments are required.

To deal with the uncertainty of the disruption duration, Zhan et al. (2016) embed their rescheduling model into a rolling horizon framework where the timetable is adjusted gradually with renewed disruption durations taken into account. Ghaemi et al. (2018b) develop an iterative approach to reschedule the timetable in each iteration when a new disruption duration is updated. In both cases, deterministic models are used for the rescheduling. To obtain a robust solution, Meng and Zhou (2011) propose a stochastic programming model that takes the uncertainty of the disruption duration into account. The model reschedules the timetable dynamically by a rolling horizon approach for single-track railway lines using two dispatching measures: delaying and reordering. Quaglietta et al. (2013) also propose a rolling horizon approach to manage stochastic disturbances (small train delays) using retiming and reordering, where at regular rescheduling intervals the current delays are measured and the associated conflicts are predicted over a prediction horizon of fixed length. Then rescheduling solutions are generated for the entire prediction horizon but only the first part is implemented in the next rescheduling interval.

This paper deals with uncertain disruptions using two methods. We implemented a deterministic rolling-horizon approach based on the deterministic timetable rescheduling model of Zhu and Goverde (2019). Also, we propose a stochastic rolling-horizon approach based on a two-stage stochastic timetable rescheduling model. Different from the existing literature, both methods are devoted to more complicated conditions, where 1) single-track and double-track railway lines both exist; 2) a wide range of dispatching measures is allowed: delaying, reordering, cancelling, adding stops and flexible short-turning; 3) rolling stock circulations at terminal stations are considered, and 4) station capacity is taken into account. The rescheduling solution is computed until the normal schedule has been recovered.

The main contributions of this paper are summarized as follows:

- A rolling horizon two-stage stochastic timetable rescheduling model is proposed to handle uncertain disruptions by robust solutions.
- The proposed model allows delaying, reordering, cancelling, adding stops and flexible short-turning, and considers station capacity and rolling stock circulations at terminal

stations.

- We test the stochastic method on a part of the Dutch railways, and compare it to a deterministic rolling-horizon method.

The remainder of the paper is organized as follows. Section 2 introduces the deterministic and stochastic methods. Both methods are tested with real-life instances in Section 3. Finally, Section 4 concludes the paper.

2 Methodology

A brief introduction is given to the basics considered in the deterministic and stochastic methods. After that, both methods are explained.

2.1 Basics

Event-activity network

The rescheduling model is based on an event-activity network. An *event* e is either a train departure or arrival that is associated with the original scheduled time o_e , station st_e , train line tl_e , train number tr_e , and operation direction dr_e . All departure (arrival) events constitute the set E_{de} (E_{ar}). An *activity* is a directed arc from an event to another. Multiple kinds of activities are established, including running activities A_{run} , dwell activities A_{dwell} , pass-through activities A_{pass} , headway activities A_{head} , short-turn activities A_{turn} , and OD turn activities A_{odturn} . We refer to Zhu and Goverde (2019) for the details.

Decision variables

Any event $e \in E_{de} \cup E_{ar}$ corresponds to the following decision variables: 1) the rescheduled time x_e , 2) the delay d_e , 3) and the binary decision c_e with value 1 indicating that e is cancelled. Particularly for an event $e \in E_{de}^{turn} \cup E_{ar}^{turn}$, a binary decision y_e is needed, of which value 1 indicates that train tr_e is short-turned at station st_e . Here, E_{de}^{turn} (E_{ar}^{turn}) is the set of departure (arrival) events that have short-turning possibilities. To deal with station capacity, for any arrival event $e \in E_{ar}$, two binary decision variables are needed: 1) $u_{e,i}$ with value 1 indicating that train tr_e occupies the i th platform of station st_e , 2) and $v_{e,j}$ with value 1 indicating that train tr_e occupies the j th pass-through track of station st_e .

A short-turn (OD-turn) activity $a \in A_{turn}$ ($a \in A_{odturn}$) corresponds to a binary decision variable m_a with value 1 indicating that a is selected. A pass-through activity $a \in A_{pass}$ corresponds to a binary decision variable s_a with value 1 indicating that a is added with a stop. For any two different events $e, e' \in E_{de} \cup E_{ar}$, we have a binary decision variable $q_{e,e'}$ with value 1 indicating that e occurs before e' .

Note that due to our formulation, once the decisions regarding x_e , d_e , c_e and y_e are determined, the other decisions are also determined.

Disruptions

This paper considers a disruption that occurs at t_{start} and is predicted to end within the period $[t_{end}^{min}, t_{end}^{max}]$. The disruption duration is a random input that is assumed to have a finite number of possible realizations, called scenarios, $1, \dots, W$, with corresponding probabilities, p_1, \dots, p_W , satisfying $\sum_{w=1}^W p_w = 1$. Each scenario w has a unique disruption duration $[t_{start}, t_{end}^w]$ where $t_{end}^{min} \leq t_{end}^w \leq t_{end}^{max}$.

During the disruption, the range of the disruption end time may change. At update phase k , a new range $[t_{end}^{k,min}, t_{end}^{k,max}]$ will be given, and thus a rescheduling model has to be solved based on the updated information.

This paper is based on the following assumptions:

- At phase $k = 1$, the range of the disruption end time $[t_{\text{end}}^{k,\min}, t_{\text{end}}^{k,\max}]$ is obtained at the disruption start time t_{start}
- At phase $k \in [2, K - 1]$, the range of the disruption end time $[t_{\text{end}}^{k,\min}, t_{\text{end}}^{k,\max}]$ is updated before time $t_{\text{end}}^{k-1,\min} - \ell$
- At final phase K , the exact disruption end time t_{end} is received at time $t_{\text{end}}^{K-1,\min} - \ell$
- $t_{\text{end}}^{k-1,\min} \leq t_{\text{end}}^{k,\min}$ holds for any phase $k \in [2, K - 1]$, and $t_{\text{end}}^{K-1,\min} \leq t_{\text{end}}$

Here, ℓ is a given parameter relevant to the update time, which must ensure a timely implementation of a new rescheduling solution based on the updated information. The value of ℓ is relevant to the traffic density of the considered network and the extent of the deviation from the planned timetable. A network that has a denser traffic and the corresponding rescheduled timetable has more deviations than the planned one may need longer time for implementing the rescheduled timetable.

For the notation of parameters and sets we refer to the Appendix.

2.2 Deterministic rolling-horizon method

A deterministic rescheduling model can only consider one possible disruption duration $[t_{\text{start}}, t_{\text{end}}^{w_{k,l}}]$ at phase k , where $t_{\text{end}}^{k,\min} \leq t_{\text{end}}^{w_{k,l}} \leq t_{\text{end}}^{k,\max}$, $w_{k,l} \in \{w_{k,1}, \dots, w_{k,W_k}\}$. The choice of $t_{\text{end}}^{w_{k,l}}$ depends on the adopted strategy. For example, the value of $t_{\text{end}}^{w_{k,l}}$ is chosen as 1) $t_{\text{end}}^{k,\min}$ in an optimistic strategy, 2) $t_{\text{end}}^{k,\max}$ in a pessimistic strategy, 3) or $\sum_{l=1}^{W_k} p_{w_{k,l}} t_{\text{end}}^{w_{k,l}}$ in an expected-value strategy.

In the remainder of this section, we give an example of a rolling horizon approach for a deterministic rescheduling model with a pessimistic strategy, see Figure 1. Note that a new phase starts when a new prediction about the range of the disruption ending time is updated.

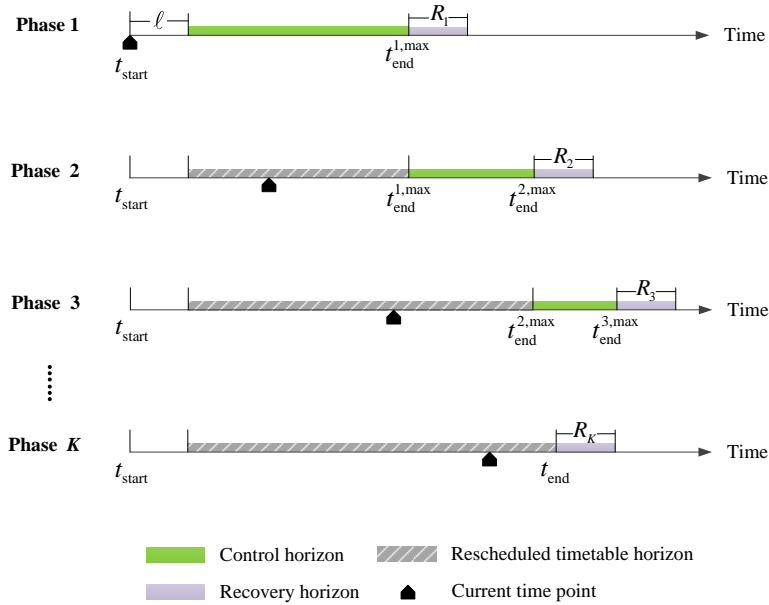


Figure 1: The rolling horizon approach based on deterministic rescheduling model using a pessimistic strategy

At phase $k \in [1, K - 1]$, the prediction of $t_{\text{end}}^{k, \max}$ is updated. A control horizon is defined as $[t_{\text{start}} + \ell, t_{\text{end}}^{k, \max}]$ if $k = 1$ or $[t_{\text{end}}^{k-1, \max}, t_{\text{end}}^{k, \max}]$ if $k \geq 2$, where ℓ is a time period ensuring the decisions determined for the control horizon at phase 1 to be successfully implemented. It is assumed that the planned timetable is applied for the period $[t_{\text{start}}, t_{\text{start}} + \ell]$ during which some trains may have to wait at the last stations before the blocked tracks. A recovery horizon is defined as $(t_{\text{end}}^{k, \max}, t_{\text{end}}^{k, \max} + R_k]$. Here, R_k represents the recovery time length after $t_{\text{end}}^{k, \max}$, which is not a given input to the rescheduling model but an output that can only be known after the rescheduling solution has been computed. The deterministic rescheduling model computes a rescheduling solution over the combined control and recovery horizons. When $k \geq 2$, the rescheduling solution respects the previous disruption management decisions up to $t_{\text{end}}^{k-1, \max}$ if $t_{\text{end}}^{k, \max} \geq t_{\text{end}}^{k-1, \max}$, or $t_{\text{end}}^{k, \max}$ if $t_{\text{end}}^{k, \max} < t_{\text{end}}^{k-1, \max}$, and thus $[t_{\text{start}} + \ell, t_{\text{end}}^{k-1, \max}]$ or $[t_{\text{start}} + \ell, t_{\text{end}}^{k, \max}]$ is regarded as the rescheduled timetable horizon. A rescheduling solution is constituted by a set of disruption management decisions (e.g. cancelling trains and short-turning trains) that were introduced in Section 2.1.

At the final phase K , an exact disruption end time t_{end} is assumed to be known. If $t_{\text{end}} = t_{\text{end}}^{K-1, \max}$, the rescheduling solution obtained at phase $K - 1$ is used without any further adjustments. If $t_{\text{end}} \neq t_{\text{end}}^{K-1, \max}$, the rescheduling model is solved again by respecting the previous disruption management decisions up to 1) $t_{\text{end}}^{K-1, \max}$ if $t_{\text{end}} \geq t_{\text{end}}^{K-1, \max}$, or 2) t_{end} if $t_{\text{end}} < t_{\text{end}}^{K-1, \max}$. In case 1) the control horizon is $[t_{\text{end}}^{K-1, \max}, t_{\text{end}}]$, while in case 2) the control horizon is zero. In both cases, the recovery horizons are $(t_{\text{end}}, t_{\text{end}} + R_K]$.

This paper uses the rescheduling model of Zhu and Goverde (2019) for the deterministic rolling-horizon method, where the dispatching measure of skipping stops is removed due to the new objective of minimizing train cancellation and delay, and the station capacity part is reformulated as in Zhu and Goverde (2019) for faster computation.

2.3 Stochastic rolling-horizon method

The robust timetable rescheduling problem is formulated as a rolling horizon two-stage stochastic program in deterministic equivalent form (Birge and Louveaux, 2011). For clarity, the stochastic timetable rescheduling model is introduced first without considering different update phases of the disruption durations, which are included later when describing the corresponding rolling horizon approach.

Stochastic timetable rescheduling model

The stochastic rescheduling model considers multiple possible disruption durations at each computation as follows. The set of disruption management decisions are divided into two groups: 1) the decisions that have to be taken before the exact scenario with a given disruption duration is known are called *control decisions* and the horizon when these decisions are applied is called *control horizon*, and 2) the decisions that could be taken after the exact scenario with a given disruption duration is known are called *look-ahead decisions* with corresponding *look-ahead horizon*. In each scenario w , $[t_{\text{start}} + \ell, t_{\text{end}}^{\min}]$ is regarded as the control horizon, while $(t_{\text{end}}^{\min}, t_{\text{end}}^w + R^w]$ is regarded as the look-ahead horizon, where ℓ refers to a time period ensuring the control decisions to be implemented, and R^w represents the recovery time to the planned timetable. The planned timetable is applied for the period $[t_{\text{start}}, t_{\text{start}} + \ell]$ where some trains might be forced to wait at the last stations before the blocked tracks. Recall that R^w can only be known after the disruption management decisions for scenario w are determined, and so the value may vary across scenarios. A look-ahead horizon consists of a *disruption horizon* $[t_{\text{end}}^{\min}, t_{\text{end}}^w]$ in which the disruption is

ongoing, and a *recovery horizon* $(t_{\text{end}}^w, t_{\text{end}}^w + R^w]$ that goes from the end of the disruption until completely resuming to the planned timetable. The control decisions are the same over all scenarios, whereas the look-ahead decisions are scenario dependent.

For each scenario $w \in \{1, \dots, W\}$, an independent timetable rescheduling model is established by the method of Zhu and Goverde (2019), of which the constraints are denoted as Z_w . Generating a robust rescheduling solution for a disruption is equivalent to minimizing the expected consequences measured in train cancellations and arrival delays over all scenarios, which is formulated as:

$$\text{Minimize } \sum_{w=1}^W p_w \cdot \left(\beta_c \sum_{e \in E_{\text{ar}}} c_e^w + \sum_{e \in E_{\text{ar}}} d_e^w \right), \quad (1)$$

where p_w represents the occurrence probability of scenario w , c_e^w is a binary cancellation decision with value 1 indicating that event e is cancelled in scenario w and 0 otherwise, and d_e^w refers to the delay of event e in scenario w . Parameter β_c is the penalty of cancelling a train run between two adjacent stations. E_{ar} is the set of arrival events.

Recall that the control decisions are the same over all scenarios. We consider the disruption management decisions corresponding to the events that were originally planned to occur during $[t_{\text{start}} + \ell, t_{\text{end}}^{\min}]$ as control decisions, and thus establish the so called *nonanticipativity* constraints (Escudero et al., 2010) as follows:

$$c_e^w = c_e^{w'}, \quad e \in E, o_e \in [t_{\text{start}} + \ell, t_{\text{end}}^{\min}], w, w' \in \{1, \dots, W\} : w \neq w', \quad (2)$$

$$d_e^w = d_e^{w'}, \quad e \in E, o_e \in [t_{\text{start}} + \ell, t_{\text{end}}^{\min}], w, w' \in \{1, \dots, W\} : w \neq w', \quad (3)$$

$$x_e^w = x_e^{w'}, \quad e \in E, o_e \in [t_{\text{start}} + \ell, t_{\text{end}}^{\min}], w, w' \in \{1, \dots, W\} : w \neq w', \quad (4)$$

$$y_e^w = y_e^{w'}, \quad e \in E^{\text{turn}}, o_e \in [t_{\text{start}} + \ell, t_{\text{end}}^{\min}], w, w' \in \{1, \dots, W\} : w \neq w', \quad (5)$$

where x_e^w represents the rescheduled time of event e in scenario w , and y_e^w is a binary decision with value 1 indicating that train tr_e is short-turned at station st_e in scenario w and 0 otherwise. Here, $E = E_{\text{ar}} \cup E_{\text{de}}$, and $E^{\text{turn}} = E_{\text{ar}}^{\text{turn}} \cup E_{\text{de}}^{\text{turn}}$. Recall that $E_{\text{ar}}^{\text{turn}}$ ($E_{\text{de}}^{\text{turn}}$) is the set of arrival (departure) events having short-turning possibilities, and o_e represents the original scheduled time of event e .

The stochastic timetable rescheduling model is constituted by constraints (2) - (5) and $\bigcup_{w \in \{1, \dots, W\}} Z_w$ with the objective (1). This model can be seen as W separate optimization models solved together such that the decisions up to t_{end}^{\min} are all the same. The notation of the decision variables shown in (2) - (5) are described in Table 1.

Table 1: Part of decision variables

Notation	Description
c_e^w	Binary variable with value 1 indicating that event e is cancelled in scenario w , and 0 otherwise
d_e^w	Delay of event e in scenario w
x_e^w	Rescheduled time of event e in scenario w
y_e^w	Binary variable with value 1 indicating that train tr_e is short-turned at station st_e in scenario w , and 0 otherwise

Let D denote the set of control decisions, and D^w denote the set of look-ahead decisions in scenario w . The control decisions D form the robust rescheduling solution, which will be delivered to the traffic controllers directly. As for the scenario-dependent look-ahead decisions, only one of them will be delivered at time $t_{\text{end}}^{\min} - \ell$ when the exact scenario with

a given disruption duration becomes known. ℓ is set to an appropriate value (e.g. 10 minutes) to ensure that the look-ahead decisions can be implemented in time. The look-ahead decision D^w will be delivered if the exact scenario is foreseen to be scenario w . If none of the defined scenarios correspond to the exact scenario, the rescheduling model computes a new solution considering one single scenario with disruption duration of $[t_{\text{end}}^{\min}, t_{\text{end}}]$, which should be consistent with the control decisions up to t_{end}^{\min} . Here, t_{end} represents the exact disruption end time. Note that in this case, nonanticipativity constraints are not needed.

Rolling horizon approach based on stochastic model

During the disruption, the range of the disruption end time $[t_{\text{end}}^{\min}, t_{\text{end}}^{\max}]$ may change. Thus, the stochastic timetable rescheduling model has to be performed every time such a change occurs. To this end, a rolling horizon approach is applied, based on the assumptions given in Section 2.1. An example of the rolling-horizon stochastic method is shown in Figure 2.

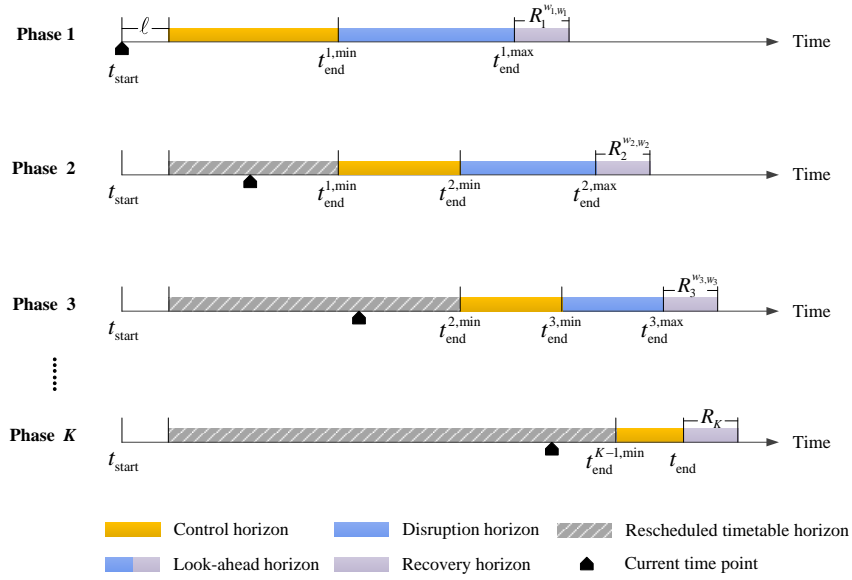


Figure 2: The rolling horizon approach based on stochastic rescheduling model

At phase $k \in [1, K - 1]$, the prediction $[t_{\text{end}}^{k,\min}, t_{\text{end}}^{k,\max}]$ is updated. Thus, W_k scenarios are defined where each has a unique disruption duration $[t_{\text{start}} + \ell, t_{\text{end}}^{w_{k,l}}]$, $k = 1$, or $[t_{\text{end}}^{k-1,\min}, t_{\text{end}}^{w_{k,l}}]$, $k \geq 2$, and $t_{\text{end}}^{k,\min} \leq t_{\text{end}}^{w_{k,l}} \leq t_{\text{end}}^{k,\max}$, $w_{k,l} \in \{w_{k,1}, \dots, w_{k,W_k}\}$. Recall that the planned timetable is applied for the period $[t_{\text{start}}, t_{\text{start}} + \ell)$. Based on these scenarios, the stochastic optimization is performed, and the control decisions D_k from the optimization are delivered to the traffic controllers directly. The control decisions D_k are for the period $[t_{\text{start}} + \ell, t_{\text{end}}^{k,\min}]$ if $k = 1$ or the period $[t_{\text{end}}^{k-1,\min}, t_{\text{end}}^{k,\min}]$ if $k \geq 2$, which will no longer change at later phases. This is why the period $[t_{\text{start}} + \ell, t_{\text{end}}^{k-1,\min}]$ is regarded as the *rescheduled timetable horizon* when $k \geq 2$. The look-ahead decisions $D_k^{w_{k,l}}$ of scenario $w_{k,l}$ is for the period $(t_{\text{end}}^{k,\min}, t_{\text{end}}^{w_{k,l}} + R_k^{w_{k,l}}]$ that consists of the disruption horizon $(t_{\text{end}}^{k,\min}, t_{\text{end}}^{w_{k,l}}]$ and the recovery horizon $(t_{\text{end}}^{w_{k,l}}, t_{\text{end}}^{w_{k,l}} + R_k^{w_{k,l}}]$. Note that the nonanticipativity constraints (2) - (5) are formulated for phase $k = 1$, which should be reformulated for

$$y_e^{w_k, l} = y_e^{w_k, m}, e \in E^{\text{turn}}, r_e^{k-1} \in [t_{\text{end}}^{k-1, \min}, t_{\text{end}}^{k, \min}], l, m \in \{1, \dots, W_k\} : l \neq m, \quad (9)$$

consider trains turning at the terminals to operate the return direction (i.e. OD turnings). We distinguish between intercity (IC) and local (called sprinter (SPR) in Dutch) train lines. Both rescheduling models were developed in MATLAB and solved using GUROBI release 7.0.1 on a desktop with Intel Xeon CPU E5-1620 v3 at 3.50 GHz and 16 GB RAM.

The penalty β_c of cancelling a train run between two neighbouring stations is set to 100 min, and the time period ℓ that ensures a new rescheduling solution to be implemented is set to 10 min. Besides, we set the minimum duration required for short-turning or OD turning to 300 s, the minimum duration required for each headway to 180 s, the maximum delay allowed for each train departure/arrival to 15 min, and the minimum dwell time of an extra stop to 30 s.

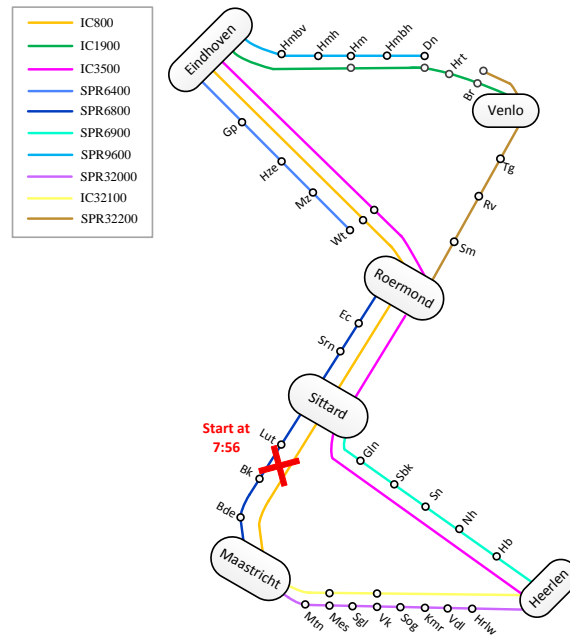


Table 2: Train lines in the considered network

Train line	Terminals in the considered network
IC800	Maastricht (Mt)
IC1900	Venlo (Vl)
IC3500	Heerlen (Hrl)
SPR6400	Eindhoven (Ehv) and Wt
SPR6800	Roermond (Rm)
SPR6900	Sittard (Std) and Hrl
SPR9600	Ehv and Dn
SPR32000	—
IC32100	Mt and Hrl
SPR32200	Rm

Figure 4: The train lines operating in the considered network

We consider a complete track blockage between station Bk and station Lut starting at 7:56 (see Figure 4). The range of the disruption end time update at each phase is indicated by Table 3, which is uniformly distributed to 7 scenarios with the same probabilities: $1/7$. Three cases are considered: cases I and II differ in the range of the disruption end time update at the 1st phase, and cases II and III differ in the range of the disruption end time update at the 2nd phase. At each phase, the stochastic method considers 7 disruption scenarios simultaneously, whereas the deterministic method considers one single disruption scenario of which the corresponding end time using optimistic, expected-value, and pessimistic strategies are colored in green, blue and red, respectively. Recall that the optimistic strategy considers the minimum disruption end time $t_{\text{end}}^{k, \min}$, the pessimistic strategy considers the maximum disruption end time $t_{\text{end}}^{k, \max}$, and the expected-value strategy considers the expected disruption end time $\sum_{l=1}^{W_k} p_{w_k, l} t_{\text{end}}^{w_k, l}$ at update phase k .

Table 3: The predicted disruption end times at each phase of three cases

Case	Phase k	Disruption end time						$t_{\text{end}}^{k,\max}$
		$t_{\text{end}}^{k,\min}$						
I	1	9:51	9:56	10:01	10:06	10:11	10:16	10:21
	2	10:36	10:41	10:46	10:51	10:56	11:01	11:06
II	1	10:06	10:11	10:16	10:21	10:26	10:31	10:36
	2	10:36	10:41	10:46	10:51	10:56	11:01	11:06
III	1	10:06	10:11	10:16	10:21	10:26	10:31	10:36
	2	10:51	10:56	11:01	11:06	11:11	11:16	11:21

Optimistic; Expected-value; Pessimistic

3.1 The influence of the range of the disruption end time

Table 4 shows the results of the deterministic method at phase 1, including the objective values, the numbers of cancelled services, and the total train delays. Cases II and III have the same result since the range of the disruption times are the same to both cases at phase 1. No matter which case, the optimistic strategy generated the best solution, the pessimistic strategy generated the worst solution, and the expected-value strategy was in between. It is obvious that for the deterministic method the optimal solution considering one disruption duration satisfies the shorter the better.

Table 5 shows the results of the stochastic method at phase 1. In each case, 7 rescheduled timetables are obtained, where the services rescheduled up to 9:51 are forced to be the same in case I, and the services rescheduled up to 10:06 are forced to be the same in case II and III. In case I, the first 4 scenarios have the same result, although the corresponding disruption end times are different. The reason is that no further train services were affected when the disruption end time was extended from 9:51 up to 10:06, due to the service pattern of the planned timetable. In this paper, we use a cyclic planned timetable that has a cycle time of 30 minutes, which is why we observed a similar phenomenon in case II and III that no changes happened to the results when the disruption end time was extended from 10:21 up to 10:36.

Table 4: Results of the rescheduled timetables by the deterministic method at phase 1

Approach	Case I				Case II or III			
	Predicted end time	Obj [min]	# Cancelled services	Total train delay [min]	Predicted end time	Obj [min]	# Cancelled services	Total train delay [min]
O	9:51	2,967	26	367	10:06	3,078	28	278
E	10:06	3,078	28	278	10:21	3,641	32	351
P	10:21	3,641	32	441	10:36	3,751	34	351

O: optimistic; E: expected-value; P: pessimistic

Table 5: Results of the rescheduled timetables by the stochastic method at phase 1

Case I				Case II or III			
Predicted end time	Obj [min]	# Cancelled services	Total train delay [min]	Predicted end time	Obj [min]	# Cancelled services	Total train delay [min]
9:51	3,078	28	278	10:06	3,394	30	394
9:56	3,078	28	278	10:11	3,394	30	394
10:01	3,078	28	278	10:16	3,399	30	399
10:06	3,078	28	278	10:21	3,751	34	351
10:11	3,122	28	322	10:26	3,751	34	351
10:16	3,192	28	392	10:31	3,751	34	351
10:21	3,641	32	441	10:36	3,751	34	351

At phase 1, the stochastic method generated solutions that were no better than the deterministic method, due to the robustness towards longer disruptions that was considered.

Just because of the robustness, at later phases when the ranges of the disruption end times are updated, better solutions can be obtained by the stochastic method compared to the deterministic method. The results of both methods at the final phase are shown in Table 6, Table 7 and Table 8 for cases I, II, and III, respectively, including the average performances.

We consider 7 different actual disruption end times, 10:36, 10:41, 10:46, 10:51, 10:56, 11:01, 11:06, in cases I and II that have the same range of the disruption end time at phase 2. As for case III which has a different range of the disruption end time at phase 2, the considered actual disruption end times are: 10:51, 10:56, 11:01, 11:06, 11:11, 11:16, 11:21. Recall that the actual end time t_{end} updated at the final phase K is not smaller than the minimum end time $t_{\text{end}}^{K-1, \min}$ updated at the previous phase. Under such settings of actual end times, the stochastic method obtained the final rescheduled timetables at phase 2, while in most situations the deterministic method needed to recompute new solutions based on the solutions from phase 2 and thus the final phases were phase 3 (see Tables 6 to 8).

Table 6: Results of the final rescheduled timetables in Case I

Actual end time	Approach	Obj [min]	# Cancelled services	Total train delay [min]	Final phase
10:36	S	4,452	40	451	2
	O	4,135	38	335	2
	E	4,135	38	335	3
	P	4,452	40	451	3
10:41	S	4,452	40	451	2
	O	4,180	38	380	3
	E	4,667	42	467	3
	P	4,808	44	408	3
10:46	S	4,457	40	457	2
	O	4,250	38	450	3
	E	4,685	42	485	3
	P	4,808	44	408	3
10:51	S	4,808	44	408	2
	O	4,698	42	498	3
	E	4,698	42	498	2
	P	4,808	44	408	3
10:56	S	4,808	44	408	2
	O	5,193	48	393	3
	E	5,509	50	509	3
	P	4,808	44	408	3
11:01	S	4,808	44	408	2
	O	5,193	48	393	3
	E	5,509	50	509	3
	P	4,808	44	408	3
11:06	S	4,808	44	408	2
	O	5,193	48	393	3
	E	5,509	50	509	3
	P	4,808	44	408	2
Average performance	S	4,656	42	428	–
	O	4,691	43	406	–
	E	4,959	45	473	–
	P	4,757	43	414	–

S: stochastic; O: optimistic; E: expected-value; P: pessimistic

In case I (Table 6), the optimistic strategy performed better than the stochastic method when the actual disruption end time was from 10:36 up to 10:51, whereas the stochastic method performed no worse than any deterministic strategy when the actual disruption end time was from 10:56 up to 11:06. On average, the stochastic method is the best, which is

slightly better than the optimistic strategy which is the best among all deterministic strategies.

Compared to case I (Table 6), in case II (Table 7) the stochastic method performed much better than the deterministic method: for each considered actual disruption end time (except 10:36), the stochastic method was better than any deterministic strategy. This is because the ranges of the disruption end times update at phase 1 are different in cases I and II, and thus result in different robust solutions by the stochastic method at phase 1, which further affect the robust solutions at phase 2. The pessimistic strategy resulted in the best solution when the actual end time was 10:36, because it was the optimal solution obtained at phase 1 where 10:36 is the considered disruption end time for the pessimistic strategy (see Table 3).

Table 7: Results of the final rescheduled timetables in Case II

Actual end time	Approach	Obj [min]	# Cancelled services	Total train delay [min]	Final phase
10:36	S	4,067	36	467	2
	O	4,135	38	335	2
	E	4,452	40	452	3
	P	3,751	34	351	3
10:41	S	4,067	36	467	2
	O	4,180	38	380	3
	E	4,808	44	408	3
	P	4,808	44	408	3
10:46	S	4,073	36	473	2
	O	4,250	38	450	3
	E	4,808	44	408	3
	P	4,808	44	408	3
10:51	S	4,424	40	424	2
	O	4,698	42	498	3
	E	4,808	44	408	2
	P	4,808	44	408	3
10:56	S	4,424	40	424	2
	O	5,193	48	393	3
	E	4,808	44	408	3
	P	4,808	44	408	3
11:01	S	4,424	40	424	2
	O	5,193	48	393	3
	E	4,808	44	408	3
	P	4,808	44	408	3
11:06	S	4,424	40	424	2
	O	5,193	48	393	3
	E	4,808	44	408	3
	P	4,808	44	408	2
Average performance	S	4,272	38	443	–
	O	4,691	43	406	–
	E	4,757	43	415	–
	P	4,657	43	400	–

S: stochastic; O: optimistic; E: expected-value; P: pessimistic

The stochastic method also performed much better than any deterministic strategy for each considered actual disruption end time in case III (Table 8), which has the same range of the disruption end time at phase 1 as in case II. The average performance of the stochastic method in case III is even better than the one in case I (Table 6), although case III considers longer actual disruption end times. The reason is related to the robust solution obtained at phase 1, which is affected by the corresponding range of the disruption end time. In case III (Table 8) the result of the stochastic method is all the same when the actual end time is

10:51 up to 11:06, and the result of any deterministic strategy is all the same when the actual end time is 10:56 up to 11:06. These also happen in case I (Table 6) or case II (Table 7). The reason is that no further train services were affected when the disruption end time was extended from 10:51 up to 11:06 for the stochastic method, or from 10:56 up to 11:06 for the deterministic method. Recall that this is due to the service pattern of the timetable.

Table 8: Results of the final rescheduled timetables in Case III

Actual end time	Approach	Obj [min]	# Cancelled services	Total train delay [min]	Final phase
10:51	S	4,424	40	424	2
	O	4,698	42	498	2
	E	4,808	44	408	3
	P	4,808	44	408	3
10:56	S	4,424	40	424	2
	O	5,509	50	509	3
	E	4,808	44	408	3
	P	4,808	44	408	3
11:01	S	4,424	40	424	2
	O	5,509	50	509	3
	E	4,808	44	408	3
	P	4,808	44	408	3
11:06	S	4,424	40	424	2
	O	5,509	50	509	3
	E	4,808	44	408	2
	P	4,808	44	408	3
11:11	S	4,469	40	469	2
	O	5,509	50	509	3
	E	4,853	44	453	3
	P	5,340	48	540	3
11:16	S	4,539	40	539	2
	O	5,514	50	514	3
	E	4,923	44	523	3
	P	5,358	48	558	3
11:21	S	4,987	44	587	2
	O	5,866	54	466	3
	E	5,371	48	571	3
	P	5,371	48	571	2
Average performance	S	4,527	41	470	–
	O	5,445	49	502	–
	E	4,912	45	454	–
	P	5,043	46	472	–

S: stochastic; O: optimistic; E: expected-value; P: pessimistic

Tables 6 to 8 indicate that compared to the deterministic method, the stochastic method is more likely to generate better rescheduling solutions for uncertain disruptions by less cancelled train services and/or train delays. This is mainly because the stochastic method generates solutions that are robust to the short-turning patterns under different disruption durations. We explain this by the example of the actual disruption end time of 10:36 in case II as follows.

Figures 5 and 6 show the time-distance diagrams of the rescheduled timetables obtained by the deterministic method for the optimistic strategy at phase 1 and 2 in case II, respectively. The dashed (dotted) lines represent the original scheduled services that are cancelled (delayed) in the rescheduled timetables, while the solid lines represent the services scheduled in the rescheduled timetables. The red triangles indicate extra stops. Compared to phase 1 (Figure 5), more services were cancelled at phase 2 (Figure 6) due to the extended

disruption. At phase 1, the operation of a dark blue train from stations Mt to Bk is cancelled (Figure 5), which is why the operation of another dark blue train from stations Bk to Mt has to be cancelled at phase 2 (Figure 6) to keep consistent control decisions.

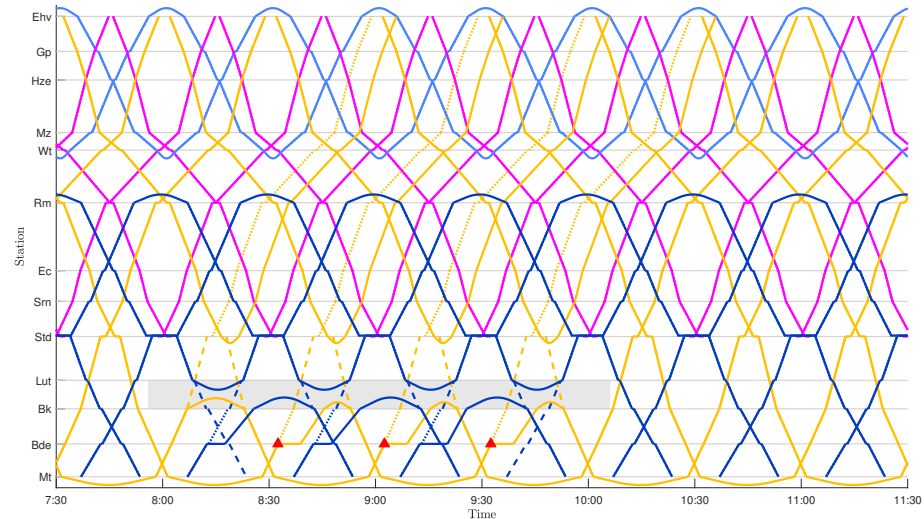


Figure 5: The rescheduled timetable by the optimistic strategy at phase 1 in case II (disruption end time: 10:06)

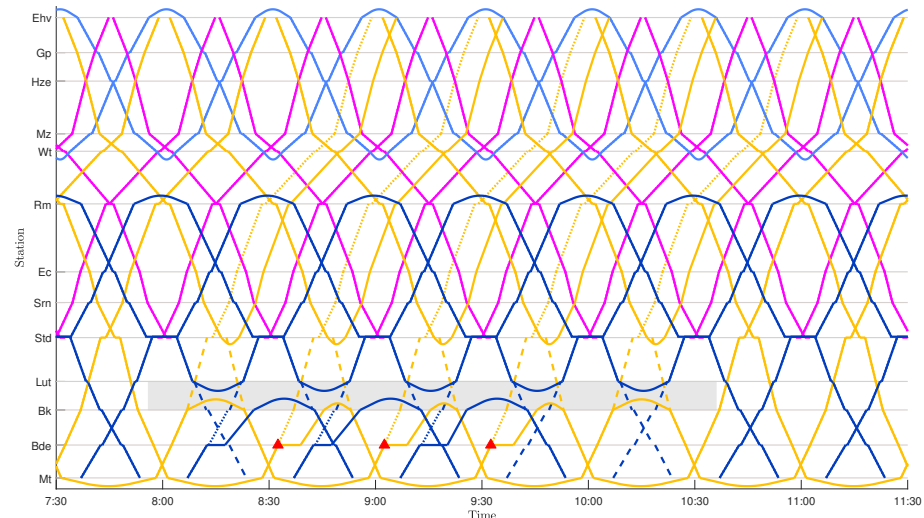


Figure 6: The rescheduled timetable by the optimistic strategy at phase 2 in case II (disruption end time: 10:36)

Figures 7 and 8 show the time-distance diagrams of the rescheduled timetables obtained by the stochastic method at phase 1 and 2 in case II, respectively. Compared to the solution of the optimistic strategy at phase 1 (Figure 5), more services were cancelled/delayed in the solution of the stochastic method at phase 1 (Figure 7) due to the robustness towards longer disruption durations in consideration. Just because of the robustness, at phase 2, the solution of the stochastic approach resulted in less cancelled services and train delays, compared to the solution of the optimistic strategy (Figure 8).

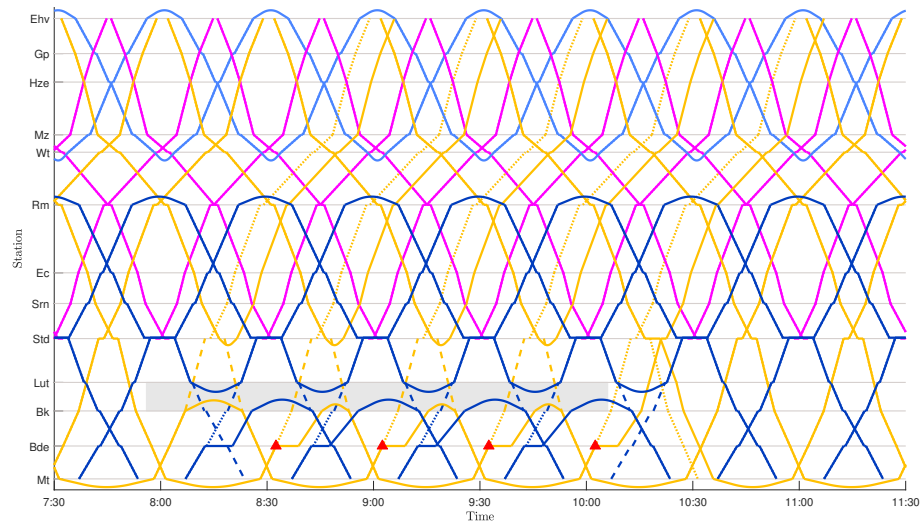


Figure 7: The rescheduled timetable by the stochastic approach at phase 1 in case II (disruption end time: 10:06)

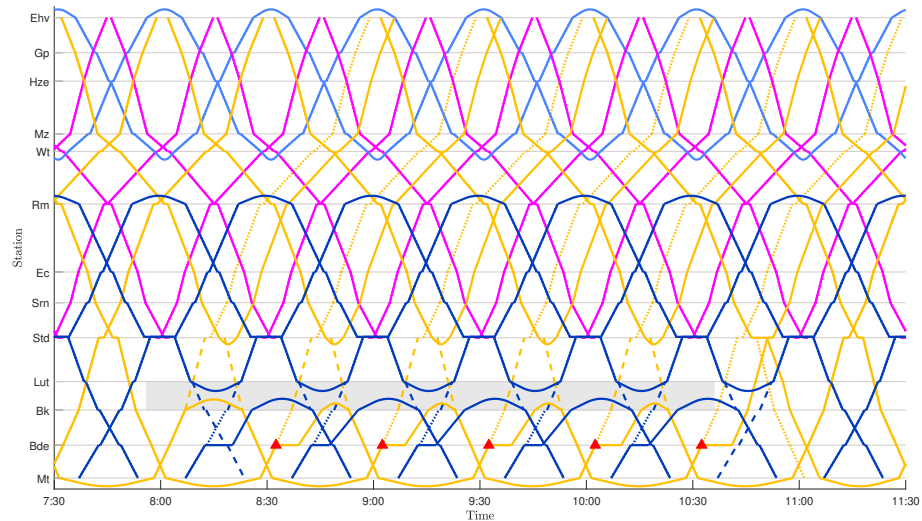


Figure 8: The rescheduled timetable by the stochastic approach at phase 2 in case II (disruption end time: 10:36)

It is found that the robustness of the solution by the stochastic method can be affected by the range of the disruption end time update. An example is given as follows. Figures 9 and 10 show the time-distance diagrams of the rescheduled timetables obtained by the stochastic method at phase 1 and 2 in case I, respectively. Recall that cases I and II have different ranges of the disruption end times at phase 1, but the same range of the disruption end times at phase 2 (see Table 3).

At phase 1, compared to the solution of case II (Figure 7) that considered the end time range of $[10:06, 10:36]$, the solution of case I (Figure 9) resulted in less cancelled services and train delays due to an earlier end time range of $[9:51, 10:21]$ considered. In case II (Figure 7) the cancelled operation of a dark blue train from stations Mt to Bk was after the minimum end time of phase 1, 10:01, and thus this cancellation decision was a look-ahead decision at phase 1, which did not need to be respected at phase 2 (see Figure 8); while in case I (Figure 9) the cancelled operation of a dark blue train from stations Mt to Bk was

before the minimum end time of phase 1, 9:51, and thus this cancellation decision was a control decision at phase 1, which had to be respected at phase 2 (see Figure 10) causing the operation of another dark blue train from stations Bk to Mt cancelled at phase 2.

This shows that the range of the disruption end time affects the robustness of a solution, which is relevant to short-turning patterns. Smooth short-turning patterns for possible longer disruptions like in case II (Figures 7 and 8) help to reduce cancelled train services. Case II has an later range of the disruption end time at phase 1 than case I, while both cases have the same range of the disruption end time at phase 2. In that sense, compared to case I, case II considers that longer disruption durations are more likely to happen at phase 1, which turns to be true due to another range update at phase 2. From the results of both cases, we infer that in the situations where longer disruption durations are more likely to happen, short-turning the last train services approaching to the predicted minimum disruption end time (e.g. Figure 7 corresponding to case II) rather than cancelling them (e.g. Figure 9 corresponding to case I) might be helpful to improve solution robustness.

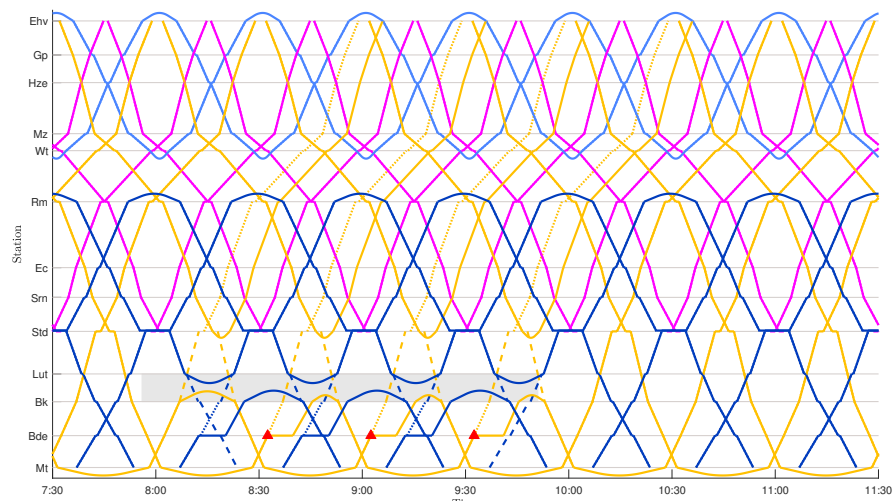


Figure 9: The rescheduled timetable by the stochastic approach at phase 1 in case I (disruption end time: 9:51)

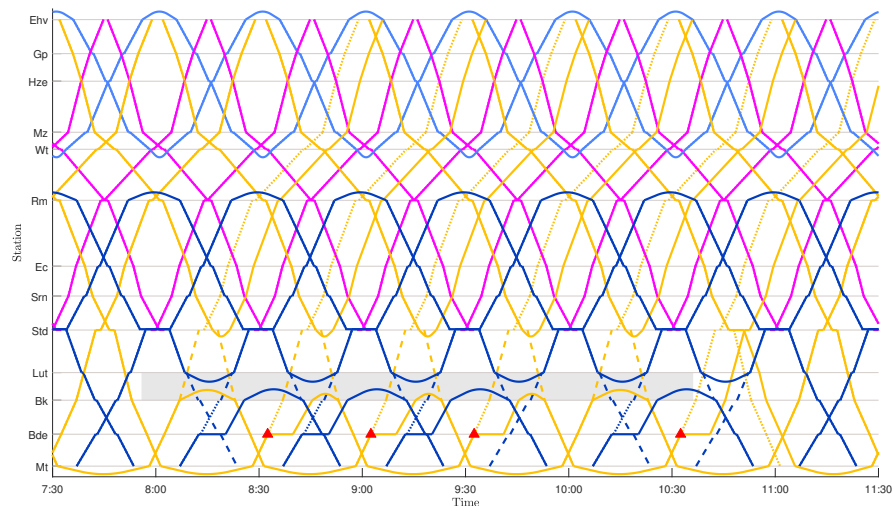


Figure 10: The rescheduled timetable by the stochastic approach at phase 2 in case I (disruption end time: 10:36)

3.2 Computation analysis

Table 9 shows the computation times for the stochastic method and the deterministic method for different strategies at phase 1 and 2 for all cases. In each case, the computation time of each approach to phase 1 is longer than the one to phase 2. This is because at a later phase only the dispatching decisions for the new control and look-ahead horizons (for the extended duration) need to be made. The deterministic method for each strategy costs much less computation time than the stochastic method, as it considers a single disruption scenario at each computation. Although the stochastic method is relatively time-consuming, the rescheduling solutions are robust to uncertain disruption durations.

Table 9: Computation times [sec] at each update phase

Approach	Case I		Case II		Case III	
	Phase 1	Phase 2	Phase 1	Phase 2	Phase 1	Phase 2
S	234	66	244	51	244	51
O	10	3	9	3	9	3
E	10	3	11	3	11	3
P	11	3	10	2	11	3

S: stochastic; O: optimistic; E: expected-value; P: pessimistic

4 Conclusions

This paper proposed a rolling horizon two-stage stochastic timetable rescheduling model to manage uncertain disruptions with robust solutions. It was tested on a part of the Dutch railways and compared to a deterministic rolling horizon timetable rescheduling model. The results showed that compared to the deterministic method, the stochastic method is more likely to generate better rescheduling solutions for uncertain disruptions by less train cancellations and/or delays, due to the robustness towards the short-turning patterns under different disruption durations. The robustness of a solution by the stochastic method can be impacted by the range of the disruption end time. From the results we infer that in the situations where longer disruption durations are more likely to happen, short-turning the last train services approaching to the predicted minimum disruption end time rather than cancelling them might be helpful to improve solution robustness. This will be examined in near future. The stochastic programming model considers several scenarios simultaneously, is therefore larger and thus takes more computation time. The computation time might be reduced without affecting the solution quality by optimizing the number of scenarios, the size of the network, the length of the look-ahead horizon, or exploiting the periodic structure of the (rescheduled) timetable. This is subject of current research.

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Appendix

The notation of sets and parameters is described in Table 10.

Table 10: Sets and parameters

Notation	Description
D	Set of control decisions
D^w	Set of look-ahead decisions in scenario $w \in \{1, \dots, W\}$
D_k	Set of control decisions at update phase $k \in \{1, \dots, K\}$
$D_k^{w,l}$	Set of look-ahead decisions in scenario $w_{k,l}, l \in \{1, \dots, W_k\}$ at update phase $k \in \{1, \dots, K\}$
E_{ar}	Set of arrival events
E_{de}	Set of departure events
E	Set of events: $E = E_{ar} \cup E_{de}$
E_{ar}^{turn}	Set of arrival events that have short-turning possibilities
E_{de}^{turn}	Set of departure events that have short-turning possibilities
E^{turn}	Set of events that have short-turning possibilities: $E^{turn} = E_{ar}^{turn} \cup E_{de}^{turn}$
o_e	The original scheduled time of event $e \in E_{ar} \cup E_{de}$
p_w	The occurrence probability of scenario $w \in \{1, \dots, W\}$
$p_{w_{k,l}}$	The occurrence probability of scenario $w_{k,l}, l \in \{1, \dots, W_k\}$
r_e^{k-1}	The rescheduled time of event e determined at phase $k-1$, which is a known value at phase k
R_k	The recovery time length at phase $k \in \{1, \dots, K\}$
$R_k^{w_{k,l}}$	The recovery time length of scenario $w_{k,l}, l \in \{1, \dots, W_k\}$ at update phase $k \in \{1, \dots, K\}$
st_e	The station corresponding to event $e \in E_{ar} \cup E_{de}$
tr_e	The train corresponding to event $e \in E_{ar} \cup E_{de}$
t_{start}	The actual disruption starting time
t_{end}	The actual disruption ending time
t_{end}^{min}	The predicted minimal disruption ending time
t_{end}^{max}	The predicted maximal disruption ending time
t_{end}^w	The predicted disruption ending time of scenario $w \in \{1, \dots, W\}$: $t_{end}^{min} \leq t_{end}^w \leq t_{end}^{max}$
$t_{end}^{k,min}$	The predicted minimal disruption ending time at updating phase $k \in \{1, \dots, K\}$
$t_{end}^{k,max}$	The predicted maximal disruption ending time at updating phase $k \in \{1, \dots, K\}$
$t_{end}^{w_{k,l}}$	The predicted disruption ending time of scenario $w_{k,l}, l \in \{1, \dots, W_k\}$: $t_{end}^{k,min} \leq t_{end}^{w_{k,l}} \leq t_{end}^{k,max}$
Z_w	Set of constraints for disruption scenario w in the deterministic rescheduling model
ℓ	A given time period ensuring a timely implementation of a new rescheduling solution
β_c	The penalty of cancelling a train run between two adjacent stations

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