

Standort-Optimierung

Handout 1

Sommersemester 2010

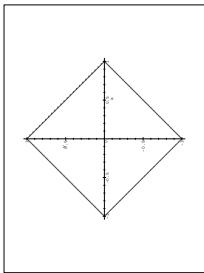


Bergische Universität Wuppertal

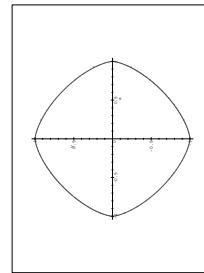
Fachbereich C – Angewandte Mathematik / Optimierung und Approximation
Prof. Dr. K. Klamroth, Dipl. Math. M. Kaiser

l_p Distances:

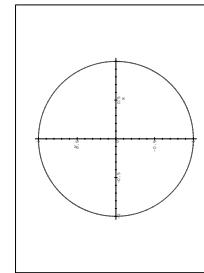
$$\begin{aligned} l_p(x, y) &= (|x_1 - y_1|^p + |x_2 - y_2|^p)^{\frac{1}{p}}, & x, y \in \mathbb{R}^2, \quad , 1 \leq p < \infty \\ l_\infty(x, y) &= \max\{|x_1 - y_1|, |x_2 - y_2|\}, & x, y \in \mathbb{R}^2 \end{aligned}$$



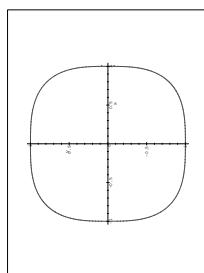
$$l_1(x, 0) = 1$$



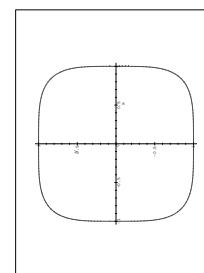
$$l_{1.5}(x, 0) = 1$$



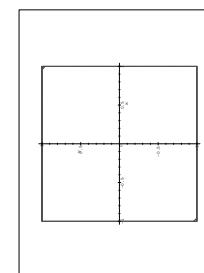
$$l_2(x, 0) = 1$$



$$l_3(x, 0) = 1$$



$$l_4(x, 0) = 1$$



$$l_\infty(x, 0) = 1$$

Property 1: $l_p(x, y)$ decreases as p increases.

Property 2: As $p \rightarrow \infty$, $l_p(x, y)$ becomes the larger of $|x_1 - y_1|$ and $|x_2 - y_2|$.

Weiszfeld Algorithm for $1/P/\bullet/l_2/\sum$

- Input: Existing facilities $a_1, \dots, a_n \in \mathbb{R}^2$; weights $w_1, \dots, w_n > 0$.
- Step 1: If $CR_r \leq w_r$ for $r \in \{1, \dots, n\}$, set $x^* := a_r$, STOP.
- Step 2: Select a starting solution $x^{(0)} = (x_1^{(0)}, x_2^{(0)})$; set $l := 0$.
($x^{(0)}$ could be chosen, for example, as the optimal solution of $1/P/\bullet/l_2^2/\sum$)
- Step 3: For $k = 1, 2$ do
- $$x_k^{(l+1)} := \frac{\sum_{j=1}^n \frac{w_j a_{jk}}{l_2(x^{(l)}, a_j)}}{\sum_{j=1}^n \frac{w_j}{l_2(x^{(l)}, a_j)}}$$
- Step 4: If $x^{(l+1)}$ satisfies a stopping criterion, set $x^* := x^{(l+1)}$, STOP.
Otherwise, set $l := l + 1$ and goto Step 3.
- Output: Approximation x^* of an optimal solution for $1/P/\bullet/l_2/\sum$.

Hyperbolic Approximation Algorithm for $1/P/\bullet/l_p/\sum$, $1 < p < \infty$

- Input: Existing facilities $a_1, \dots, a_n \in \mathbb{R}^2$; weights $w_1, \dots, w_n > 0$; $p \in \mathbb{R}$ with $1 < p < \infty$.
- Step 1: If $CRP_r \leq w_r$ for $r \in \{1, \dots, n\}$, set $x^* := a_r$, STOP.
- Step 2: Select a starting solution $x^{(0)} = (x_1^{(0)}, x_2^{(0)})$; set $l := 0$.
- Step 3: For $k = 1, 2$ do
- $$x_k^{(l+1)} := \frac{\sum_{j=1}^n \frac{w_j a_{jk}}{d'(x^{(l)}, a_j) \cdot d''(x_k^{(l)}, a_{jk})}}{\sum_{j=1}^n \frac{w_j}{d'(x^{(l)}, a_j) \cdot d''(x_k^{(l)}, a_{jk})}}$$
- Step 4: If $x^{(l+1)}$ satisfies a stopping criterion, set $x^* := x^{(l+1)}$, STOP.
Otherwise, set $l := l + 1$ and goto Step 3.
- Output: Approximation x^* of an optimal solution for $1/P/\bullet/l_p/\sum$.

$$CR_r = \left[\left(\sum_{\substack{j=1 \\ j \neq r}}^n \frac{w_j(a_{r1} - a_{j1})}{l_2(a_r, a_j)} \right)^2 + \left(\sum_{\substack{j=1 \\ j \neq r}}^n \frac{w_j(a_{r2} - a_{j2})}{l_2(a_r, a_j)} \right)^2 \right]^{\frac{1}{2}}$$

$$\begin{aligned} CRP_r &= \left[\left| \sum_{\substack{j=1 \\ j \neq r}}^n \frac{w_j \operatorname{sign}(a_{r1} - a_{j1}) |a_{r1} - a_{j1}|^{p-1}}{(l_p(a_r, a_j))^{p-1}} \right|^{\frac{p}{p-1}} \right. \\ &\quad \left. + \left| \sum_{\substack{j=1 \\ j \neq r}}^n \frac{w_j \operatorname{sign}(a_{r2} - a_{j2}) |a_{r2} - a_{j2}|^{p-1}}{(l_p(a_r, a_j))^{p-1}} \right|^{\frac{p}{p-1}} \right]^{\frac{p-1}{p}} \end{aligned}$$

$$d'(x, a_j) = \left(((x_1 - a_{j1})^2 + \epsilon)^{\frac{p}{2}} + ((x_2 - a_{j2})^2 + \epsilon)^{\frac{p}{2}} \right)^{1-\frac{1}{p}}$$

$$d''(x_k, a_{jk}) = ((x_k - a_{jk})^2 + \epsilon)^{1-\frac{p}{2}}, \quad k = 1, 2.$$