



PERGAMON

Socio-Economic Planning Sciences ■ (■■■■) ■■■-■■■

# Commentary on facility location in the presence of congested regions with the rectilinear distance metric

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## Abstract

This paper is a commentary on the work of Butt and Cavalier (Socio-Econ. Plann. Sci. 31(2) (1997) 103), a paper that was published in an earlier issue of this journal. With the aid of an example problem, we demonstrate that the set of gridlines proposed by them to find the rectilinear least cost path between two points in the presence of convex polygonal congested regions is inadequate. We proceed to prove its adequacy for the case of rectangular congested regions in which the edges of the rectangles are parallel to the travel directions. In wake of the difficulties of the general problem, we consider a specific example of a convex quadrilateral congestion region and a pair of external origin and destination points. Finally, we revisit the example shown in Butt and Cavalier's paper and present a mixed integer linear programming formulation that determines the optimal locations of the entry and exit points for this example.

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## 1. Introduction

Location problems that impose restrictions on locating new facilities and/or travel through are typically referred to as *constrained* or *restricted*. Such problems have the following two topographical properties: (1) The new facilities cannot be located within certain predescribed restricted areas in the plane. (2) It is not always necessary that any two points in the plane would be "simply communicating", i.e., the minimum travel distance between any two points in the plane may be made longer by the presence of the restricted regions.

Restricted location problems have been studied by Larson and Sadiq [1] and Batta et al. [2]. Larson and Sadiq examine the rectilinear  $p$ -median problem with arbitrarily shaped barriers (bounded areas in  $\mathcal{R}^2$  which allow neither location nor travel through). Batta et al. examine the  $p$ -median problem in the presence of arbitrarily shaped barriers and convex forbidden regions

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(bounded areas in  $\mathfrak{R}^2$  that do not allow location but allow travel through at no extra cost) under the rectilinear distance metric.

Butt and Cavalier [3] consider such a restricted location problem in which the restriction comes in the form of a *congested region*. Congested regions are defined in [3] as closed and bounded areas in  $\mathfrak{R}^2$  in which facility location is prohibited but traveling through is allowed at a possible additional cost. The authors introduce the concept of *least cost paths* and conclude that a rectilinear least cost path between two points in the presence of congested regions may not necessarily be the path of shortest length. They formulate the problem of calculating a least cost path as a linear program.

Based on the results obtained, the authors propose an extension of the grid construction procedure for the corresponding barrier problem considered by Larson and Sadiq. They claim that at least one least cost path will always coincide with segments of the grid obtained by drawing horizontal and vertical lines through the existing facilities and the vertices of the congested region. Based on such a grid construction procedure, the authors transform the constrained form of the planar  $p$ -median problem to an unconstrained  $p$ -median problem on a network where an optimal set of new facility locations is chosen from a finite set of candidate points.

The remainder of this paper is organized as follows. In Section 2, we critique the work of Butt and Cavalier and demonstrate that their proposed grid is not correct under certain conditions. In Section 3, we consider rectangular congested regions whose edges are parallel to the travel axes and prove the optimality of the Butt and Cavalier grid structure for this special case. In Section 4, we revisit the example presented in the Butt and Cavalier paper and present a mixed integer linear programming (MILP) formulation that determines the least cost path for this example. Finally, in Section 5, we present our conclusions and directions for further research.

## 2. Critique of Butt and Cavalier's paper

### 2.1. Some definitions and assumptions

Butt and Cavalier define a congested region as a closed and bounded area in  $\mathfrak{R}^2$  in which a new facility cannot be located but traveling through is allowed at an additional cost per unit distance. This additional cost per unit distance is called the congestion factor of the congested region and is denoted by  $\alpha$ ,  $0 \leq \alpha < \infty$ . Thus, if  $w$  is the cost of travel per unit distance between two points lying outside a congested region, then the cost of travel between the same points when lying inside the congested region would be  $(1 + \alpha)w$ .

The authors assume the following in their work:

- A congested region is the interior of a convex polygon that is defined by a finite number of vertices. This implies that there is no congestion along the boundary of the congested region. Thus, traveling along the boundary of a congested region would not result in an increase in the cost per unit distance.
- The congested regions are non-intersecting and share no common boundaries.
- No existing facility is located inside a congested region.

Note that barriers and forbidden regions can be considered special cases of congested regions. Barriers can be considered congested regions with  $\alpha = \infty$  (because they do not allow through travel) whereas forbidden regions can be considered congested regions with  $\alpha = 0$  (because they allow through travel at no additional cost).

## 2.2. Least cost paths in the presence of congested regions

Larson and Sadiq proposed a grid structure to solve the rectilinear  $p$ -median problem in the presence of arbitrarily shaped barriers to travel. The grid consists of tangential  $X$  and  $Y$  lines drawn through the existing facilities and the vertices of the barriers (barrier vertices are points of tangency lying on the barrier boundary through which horizontal or vertical line segments can be passed). The resulting set of lines, called node traversal lines, are terminated when they intersect barriers. With congested regions, one may wish to travel through (or slip out as in the case of barriers) depending on the location of the origin and destination points with respect to both the congested region and the congestion factor. Hence, Butt and Cavalier extend the node traversal lines of Larson and Sadiq to pass through congested regions. However, it is not necessarily the case that the rectilinear least cost path between two points in the presence of a congested region is the shortest rectilinear path between two points. This is evident from the four scenarios depicted in Fig. 1.

Fig. 1 considers a congested region  $ABCD$  with congestion factor  $\alpha$ , an origin  $X$  and a destination  $P$ . We assume without loss of generality that  $w = 1$ . In Fig. 1a,  $X$  and  $P$  are “simply communicating”. Hence, the least cost path between  $X$  and  $P$  will never enter  $ABCD$ . Infinitely many such paths can be conceived. In Fig. 1b,  $X$  and  $P$  are not visible in the rectilinear sense. A possible path between them (as shown by the continuous line) has a cost  $d(X, K) + (1 + \alpha)d(K, M) + d(M, P)$ . However, the rectilinear least cost path between  $X$  and  $P$  could be a path  $XLMP$  (shown by dotted line) with a cost  $d(X, L) + (1 + \alpha)d(L, M) + d(M, P)$  if

$$d(X, L) + (1 + \alpha)d(L, M) + d(M, P) < d(X, K) + (1 + \alpha)d(K, M) + d(M, P),$$

where  $d(A, B)$  denotes the length of the shortest rectilinear path between points  $A$  and  $B$ .

Fig. 1c shows two possible paths between  $X$  and  $P$ . However, the costs of the two paths are not necessarily equal even though both are shortest rectilinear distance paths between  $X$  and  $P$ . The cost of the two paths would depend on the distance traveled outside and inside the congested region, and  $\alpha$ . Finally, Fig. 1d emphasizes that a least cost path between  $X$  and  $P$  can enter and exit a congested region more than once, thereby incurring savings in cost. However, as  $\alpha \rightarrow \infty$ , the least cost path will be gradually forced out of the congested region. We call the threshold value of  $\alpha$  for which a least cost path bypasses a congested region the “break-point” of  $\alpha$ .

Butt and Cavalier define any point where a path enters and leaves a congested region as an *entry point*, and an *exit point*, respectively. They formulate the problem of calculating the cost of a least cost path in the presence of congested regions as a linear programming (LP) problem. The LP determines the optimal location of a single entry and a single exit point of a least cost path. Based on the LP solution, Butt and Cavalier conclude that at least one optimal least cost path between two points will coincide with segments of the horizontal and vertical lines drawn through the two points and the vertices of the congested region.

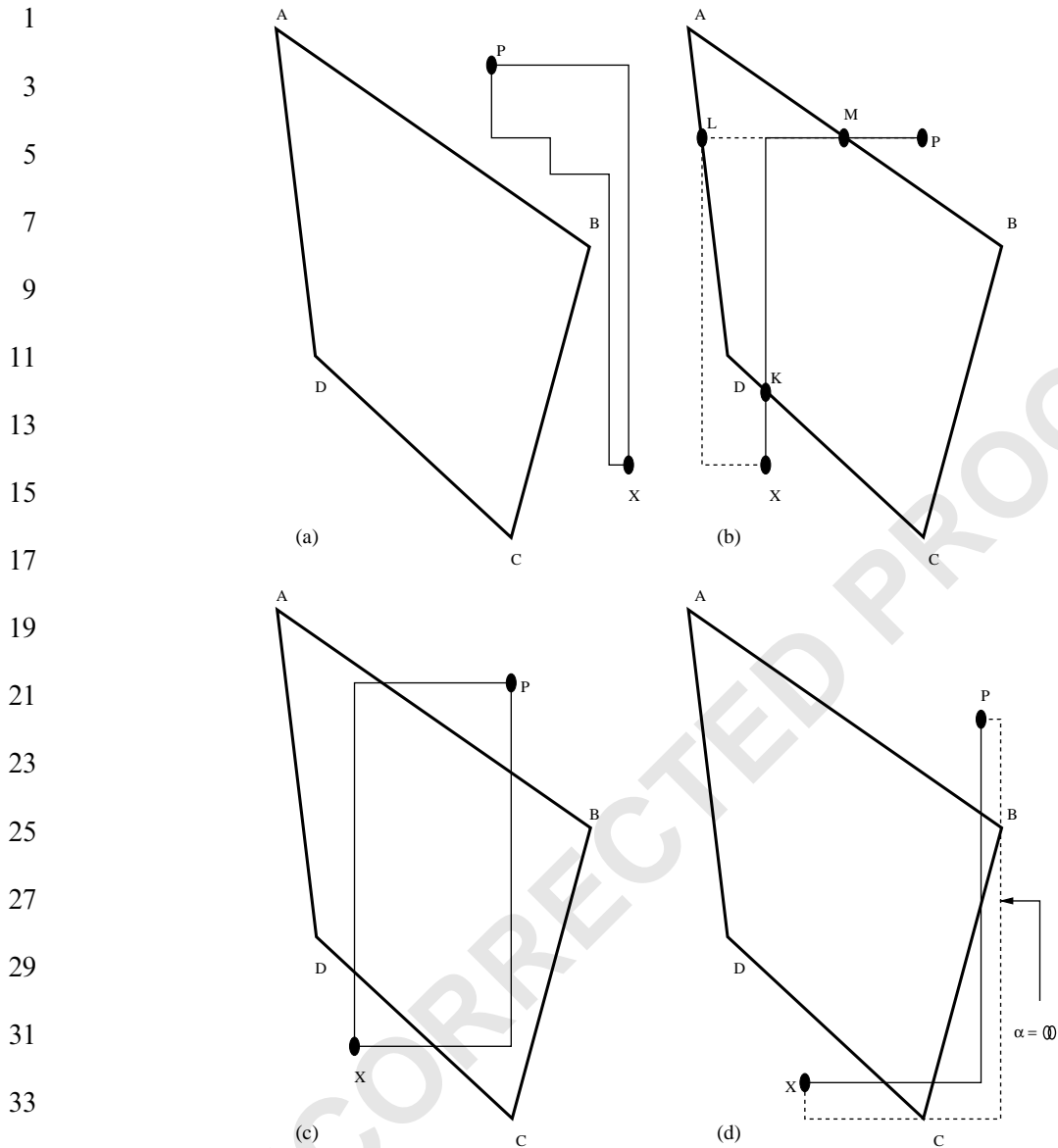


Fig. 1. Least cost paths in the presence of a congested regions: different scenarios adapted from Butt and Cavalier.

To solve the  $p$ -median problem in the presence of congested regions, the authors devise a grid construction procedure in which they pass horizontal and vertical lines through each congested region vertex and each existing facility location. The resulting grid divides the feasible region into cells. The main results claimed by Butt and Cavalier are:

1. The optimal 1-median in a given cell must coincide with a cell corner.

- 1 2. Based on the proposed grid construction procedure, there is at least one optimal solution to the  
 2 rectilinear  $p$ -median problem in the presence of congested regions, where each new facility  
 3 location coincides with a cell corner of the grid.

### 5 2.3. A contradictory example

7 Fig. 2a shows a four-sided congested region  $ABCD$  with vertices  $A(1, 11)$ ,  $B(13, 8)$ ,  $C(11, 2)$  and  
 8  $D(2, 5)$  and two existing facility locations  $X(4, 3)$  and  $P(9, 10)$ . According to the formulation  
 9 presented in Butt and Cavalier, the rectilinear least cost path from  $X$  to  $P$  should enter  $ABCD$  at  
 10  $E_1(4, 4.33)$  and exit  $ABCD$  at  $E_2(5, 10)$ . The least cost path, shown by a bold line, coincides with  
 11 the grid obtained by passing horizontal and vertical lines through  $X, P, A, B, C$  and  $D$ . The cost  
 12 incurred by traveling on this path for a congestion factor  $\alpha = 0.3$  is 14.0 units.

13 However, in Fig. 2b, using the entry point  $E'_1(5, 4)$  and the exit point  $E_2(5, 10)$ , the cost is 13.8  
 14 units for the same congestion factor. This counterexample allows us to conclude that construction  
 15 of a grid as proposed in Butt and Cavalier is indeed inadequate to determine the least cost path  
 16 between two existing facilities in the presence of a general set of convex congested regions. In fact,  
 17 some other gridlines, as shown in Fig. 2b, are necessary for completion of the grid. The precise set  
 18 of gridlines that need to be drawn is not immediately obvious and is suggested as a direction for  
 19 future research.

21

### 23 3. Analysis for rectangular congested regions

24 When a congested region is a convex polygon, the locations of the entry and exit points  
 25 determine the distance traversed inside (and, also, outside) the region. Entering the congested  
 26 region at some point (viz. point  $E'_1$  in Fig. 2b) rather than another (viz. point  $E_1$  in Fig. 2b) may  
 27 result in a reduction of the total cost. However, this issue will not arise if the distance traversed  
 28 inside a congested region is unaffected by the location of the entry and exit points of a rectilinear  
 29 least cost path. This is possible if the congested regions are squares or rectangles with their edges  
 30 parallel to the travel axes. This observation motivates our developing a precise grid construction  
 31 procedure for rectangular congested regions.

32 To begin, assume that a congested region is a closed region in  $\mathbb{R}^2$  with a finite area and a  
 33 continuous closed boundary. Let  $C$  (an open set) denote the set of points  $(x, y) \in \mathbb{R}^2$  contained  
 34 strictly within the congested region. We also define  $\bar{C} = C \cup \{\text{boundary of congested region}\}$ , a  
 35 closed set. Thus,  $\bar{C}$  is a congested region (viz. region  $ABCD$  in Fig. 3). Furthermore, we assume  
 36 here that all congested regions are disjoint and have rectangular shapes, with their sides parallel to  
 37 the travel axes.

38 We first prove (Lemma 3.1) that the Butt and Cavalier grid structure works for the case of a  
 39 single rectangular congested region. We then demonstrate (Theorem 3.1) that this result also holds  
 40 for multiple rectangular congested regions.

41 To facilitate our analysis, we define two points to be *simply communicating* if the presence of the  
 42 congested regions causes no net increase in the minimum travel distance between two points. If it  
 43 does cause an increase, the points are not simply communicating. We also assume, without loss of  
 generality, that  $w = 1$ .

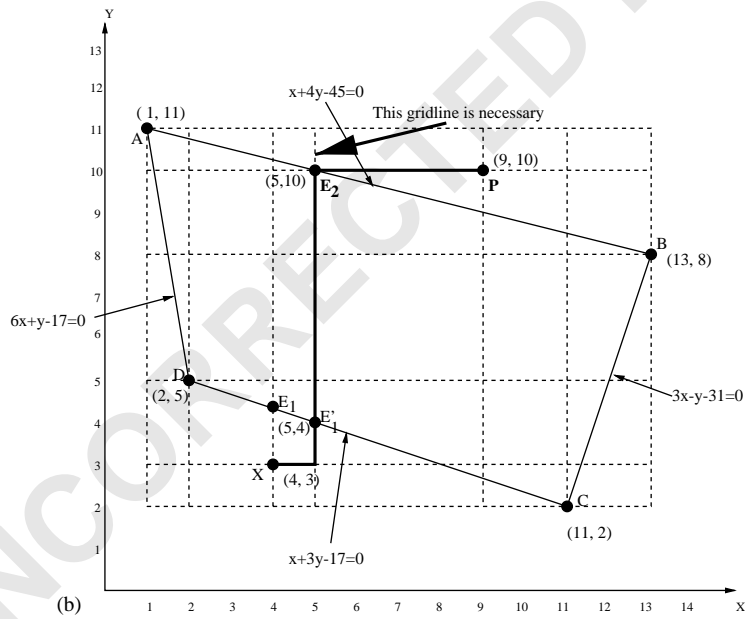
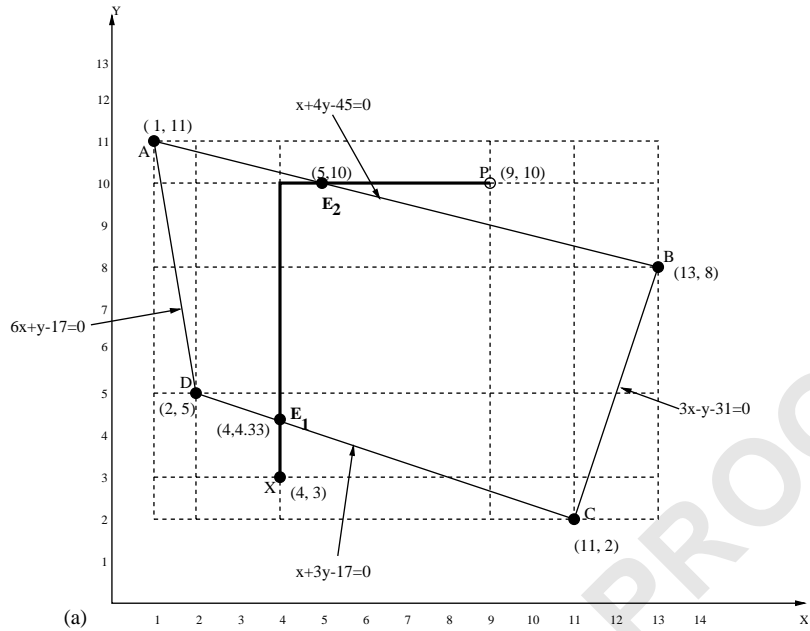


Fig. 2. Contradictory example.

**Lemma 3.1.** *The grid structure proposed in the Butt and Cavalier paper works for the case of a single rectangular congested region, when the edges of the rectangle are parallel to the travel axes.*

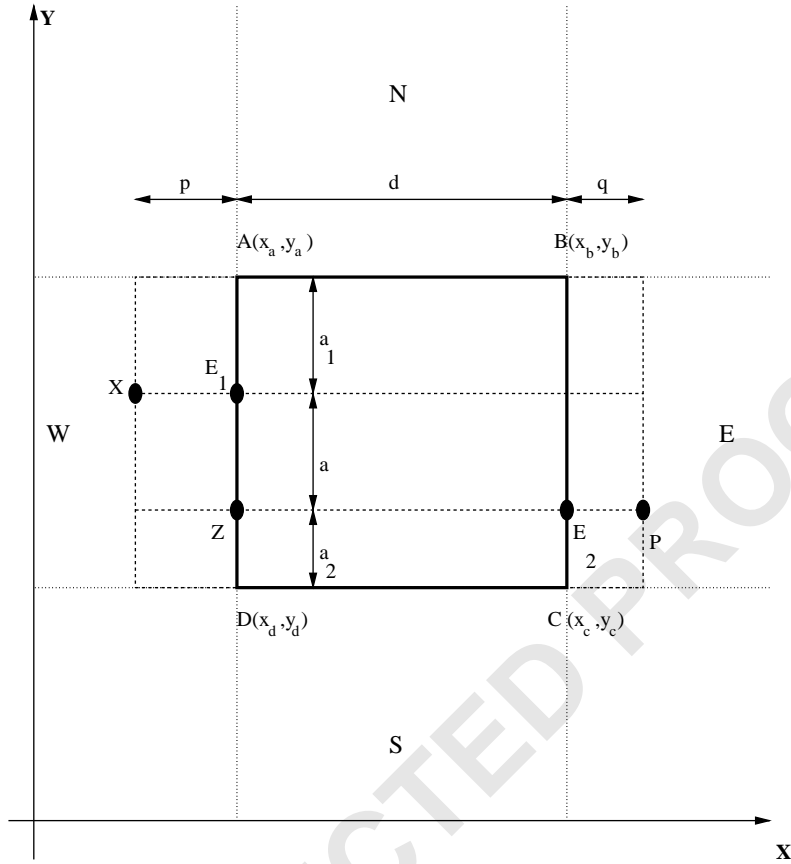


Fig. 3. A rectangular congested region  $\bar{C}$ , used for proof of Lemma 3.1.

**Proof.** We consider the following two cases with points  $X$  and  $P$  in the presence of a rectangular congested region  $ABCD$  as shown in Fig. 3.

*Case 1:  $X$  and  $P$  are simply communicating.* In this case, a least cost path cannot penetrate a congested region (otherwise, its cost would increase). Thus, the congested region can be thought of as a barrier to travel and the grid structure of Larson and Sadiq would apply. However, the grid structure of Larson and Sadiq is a subset of the grid structure of Butt and Cavalier (because their grid lines terminate when they intersect a barrier). The Butt and Cavalier grid structure thus suffices.

*Case 2:  $X$  and  $P$  are not simply communicating.* Consider the congested region  $\bar{C}$  shown in Fig. 3. We divide the region  $\mathbb{R}^2 - \bar{C}$  into regions  $E, W, N, S \in \mathbb{R}^2$  as shown in Fig. 3 and note the following for a point  $(x, y)$ :

- $(x, y) \in E$  if  $x > x_c$  and  $y_c < y < y_b$ ,
- $(x, y) \in W$  if  $x < x_d$  and  $y_d < y < y_a$ ,
- $(x, y) \in N$  if  $x_a < x < x_b$  and  $y > y_a$ ,
- $(x, y) \in S$  if  $x_d < x < x_c$  and  $y < y_d$ .

1

We consider the sample case where  $P \in E$  and  $X \in W$ . Other situations for  $X$  and  $P$  can be analyzed in a similar manner.

3

In moving from  $X$  to  $P$  through  $ABCD$ , the total distance traveled along the path  $XE_1ZE_2P$  is  $(p + d(1 + \alpha) + q + a)$ , as is evident from Fig. 3. In moving from  $X$  to  $P$  bypassing  $ABCD$  but along the edge  $DC$ , the total distance traveled is  $(a + a_2 + p + d + q + a_2)$ . We would thus travel through  $ABCD$  as long as  $\alpha < 2a_2/d$ . The congested region  $ABCD$  could also be bypassed by traveling along the edge  $AB$ . In that case, it can be similarly shown that  $\alpha < 2a_1/d$ . We conclude that  $\alpha < 2 \min(a_1, a_2)/d$  implies that we travel through  $ABCD$ , while  $\alpha \geq 2 \min(a_1, a_2)/d$  implies that we bypass  $ABCD$ . We now consider the following two subcases:

11 *Subcase 2a:*  $\alpha \geq 2 \min(a_1, a_2)/d$ . In this situation, we can treat the congested region as a barrier. Following the reasoning in Case 1, above, we can conclude that the Butt and Cavalier grid structure suffices.

13

*Subcase 2b:*  $\alpha < 2 \min(a_1, a_2)/d$ . Since  $\alpha > 0$ , we would need to minimize the length of the path that passes through the congested region. This is achieved by traveling along the path  $XE_1ZE_2P$ . The Butt and Cavalier grid structure would work as it contains this path.

15

17 The lemma follows.  $\square$

19 **Theorem 3.1.** *The grid structure proposed in the Butt and Cavalier paper works for the case of multiple rectangular congested regions, when the edges of the rectangles are parallel to the travel axes.*

21

23 **Proof.** As in the proof of Lemma 3.1, consider points  $X$  and  $P$  as shown in Fig. 4, along with one congested region CR1. Applying Lemma 3.1 to this case would result in lines 1–8.

23

25 Now, consider adding a second congested region CR2. If the least cost path from  $X$  to  $P$  enters CR1, then, without loss of generality, we can assume that its entry point is  $d$  and its exit point is  $f$ . If the least cost path from  $f$  to  $P$  enters CR2, without loss of generality, its entry point will be  $b$ . But, this point has already been defined due to the earlier application of Lemma 3.1.

25

27 If the least cost path from  $f$  to  $P$  enters CR2, without loss of generality, its entry point will be  $b$ . But, this point has already been defined due to the earlier application of Lemma 3.1.

27

29 On the other hand, if the least cost path from  $X$  to  $P$  bypasses CR1, then its exit point, without loss of generality, is either  $e$  or  $g$ . Again, if the least cost path from  $e$  (or  $g$ ) to  $P$  enters CR2, its entry point without loss of generality, will be  $a$  (or  $c$ ). But, these points have also been defined earlier.

29

31 We conclude that the only required additional lines are those necessary to bypass CR2. These are lines 9–12.

31

33 By similar reasoning, for each additional congested region that is present, the only new lines that need to be introduced are those created by its edges.

33

35 The theorem follows.  $\square$

35

37 We conclude that, for the special case when congested regions are rectangles with edges parallel to the travel axes, the construction of a grid as proposed in Butt and Cavalier is adequate to determine the least cost path between existing facilities. Furthermore, the resulting grid can also be used to solve the rectilinear  $p$ -median problem in the presence of congested regions based on the solution process in Butt and Cavalier.

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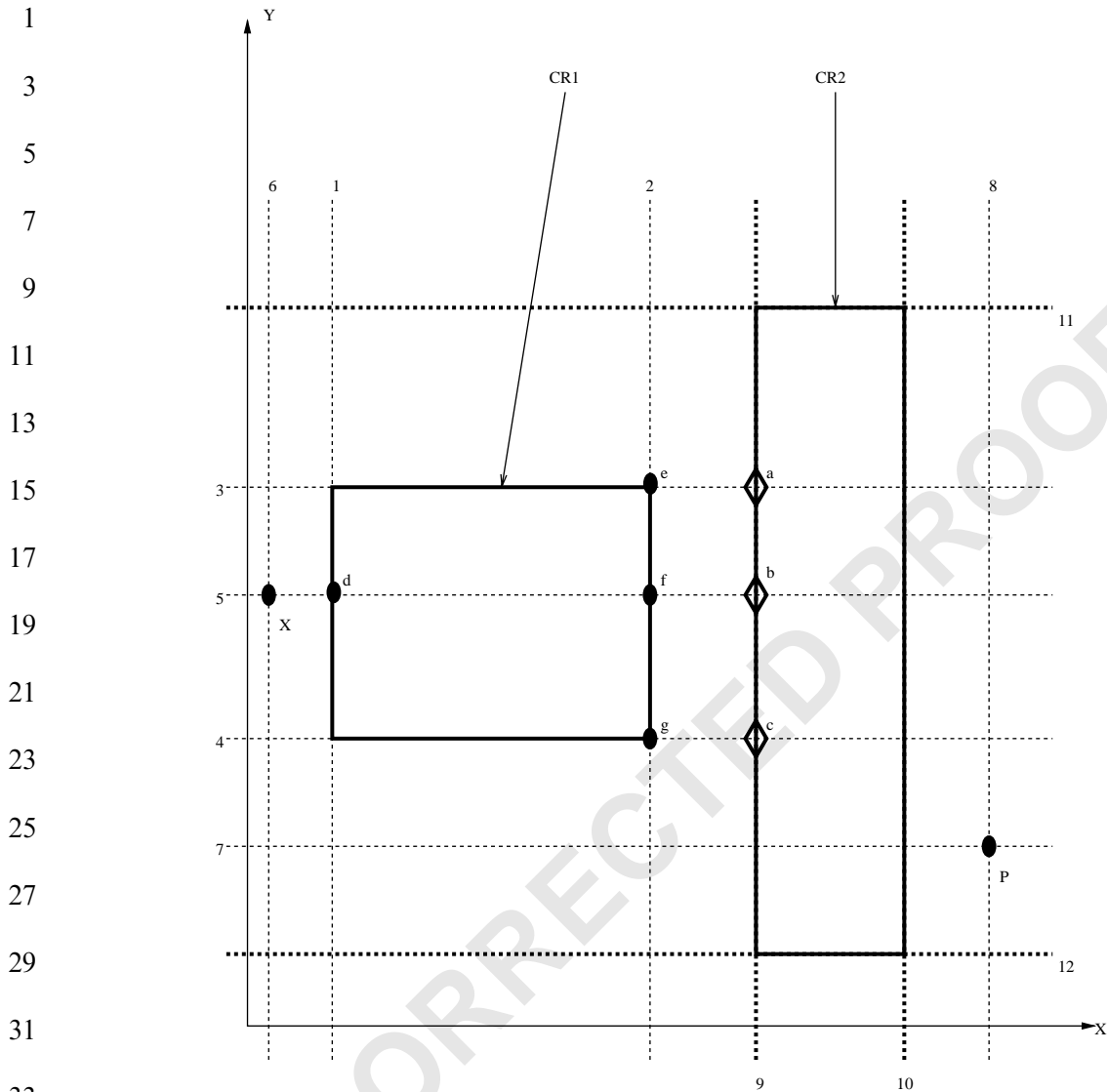


Fig. 4. Figure for proof of Theorem 3.1.

#### 4. The Butt and Cavalier example: revisited

In this section we revisit the example in Butt and Cavalier. Our goal is to obtain a procedure that will find the least cost path from origin to destination. In order to do this, we first establish a series of results that help us limit the number of entries/exits from the congested region and also identify on which edges these entries and exits can occur. With these results in place, we then present a MILP formulation of the problem. It is not possible to formulate this as an LP since the

1 issue of how many times we enter and exit the congested region, and on which edges these entries  
 2 and exits occur needs to be explicitly considered—leading us to the need for choice (0,1) variables.  
 3

#### 5 4.1. Results on entry/exit of congested region

7 Consider the example in Butt and Cavalier, as shown in Fig. 5. We can easily verify the  
 8 following facts, some of which are presented as lemmas. Note that these lemmas may not hold for  
 9 all possible shapes of the congested region, including other quadrilaterals.

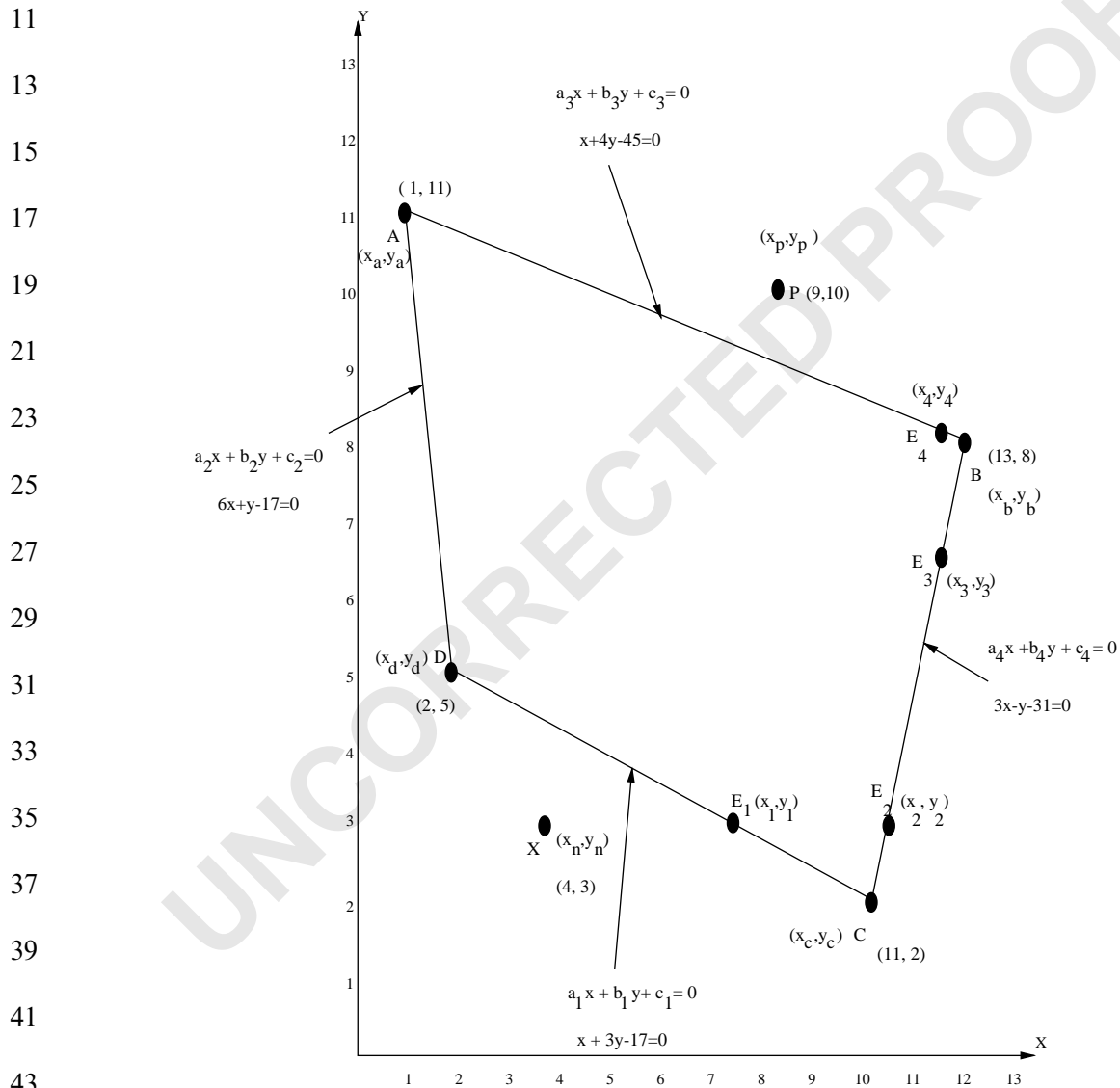


Fig. 5. Figure for MILP formulation.

1 1. The least cost path from  $X$  (origin) to  $P$  (destination) either bypasses the congested region  
 2  $ABCD$  or enters it.

3 2. **Lemma 4.1.** *If the least cost path bypasses  $ABCD$ , the path is either  $XDAP$  or  $XCBP$ .*

5 **Proof.** If the least cost path bypasses  $ABCD$ , the congested region can be thought of as a barrier  
 6 to travel. In that case, the least cost path between  $X$  and  $P$  would be the shortest path between  $X$   
 7 and  $P$  that bypasses  $ABCD$ . The lemma follows from Theorem 2 of Larson and Li.  $\square$

9 3. **Lemma 4.2.** *If the least cost path enters  $ABCD$ , the first entry point is on edge  $AD$ ,  $DC$  or  $BC$ .*

11 **Proof.** Assume the contrary, i.e. the entry point to  $ABCD$  lies on edge  $AB$ . For the first entry  
 13 point to be on  $AB$ , we must already have passed through either  $A$  or  $B$  (because, if we came from  
 14 within the congested region, it would not be the first entry point). The lemma follows from the fact  
 15 that  $A$  and  $B$  simply communicate with  $P$ .  $\square$

17 4. **Lemma 4.3.** *Given exactly one entry point of the least cost path, the exit point must either be any  
 19 point on edge  $AB$  (excluding  $A, B$ ), or the path from this exit point to  $P$  must pass through either  $A$   
 20 or  $B$ .*

21 **Proof.** If the path enters  $ABCD$  exactly once, it must exit it exactly once. If this exit point lies  
 23 either on edges  $AD$ ,  $DC$  or  $CB$ , then the least cost path from it to  $P$  must go through either  $A$  or  $B$ .  
 24 The other case is the situation where this exit point is any point on  $AB$  excluding  $A$  and  $B$ . The  
 25 lemma follows.  $\square$

27 5. **Lemma 4.4.** *Given exactly two entry points of the least cost path: (i) the second exit point must be  
 29 on  $AB$  (excluding  $A, B$ ), or the path from this exit point to  $P$  must pass through  $A$  or  $B$ ; (ii) the first  
 30 exit point must lie on  $AD$  (excluding  $A, D$ ) or on  $BC$  (excluding  $B, C$ ).*

31 **Proof.** Assertion (i) follows from the arguments in Lemma 4.3. Assertion (ii) follows from the  
 33 observation that if the first exit point is on  $AB$  (excluding  $A, B$ ), then this point simply  
 34 communicates with  $P$ . Consequently there would not be a second entry point. Also, the first exit  
 35 point cannot be on edge  $DC$ , since we could directly go on a simply communicating path from  $X$   
 36 to this point and reduce the cost. The lemma follows.  $\square$

39 6. **Lemma 4.5.** *The least cost path from  $X$  to  $P$  will not enter the congested region  $ABCD$  more than  
 40 two times.*

41 **Proof.** From Lemma 4.2, we know that the first entry point is on edge  $AD$ ,  $DC$  or  $BC$ . If we enter  
 43 on  $DC$ , then the first exit is on edge  $AD$ ,  $BC$  or  $AB$ . If we exit on  $AB$ , there are no more entries  
 into  $ABCD$ , from arguments in Lemmas 4.3 and 4.4. If we exit on  $AD$ , then we may reenter on  $AD$

1 at a point with a higher  $y$ -coordinate. In this case, our second exit must be on  $AB$ . This follows  
 2 from the fact that edge  $AD$  is a straight line. A similar reasoning applies for edge  $BC$ . The lemma  
 3 follows.  $\square$

5

#### 7 4.2. MILP formulation

9 We now present an MILP formulation. The above stated lemmas allow us to conclude that this  
 10 formulation is sufficient to find the optimal entry and exit points for the least cost path through  
 11 the chosen congested region. Here,  $E_1$  represents the first entry point,  $E_2$  the first exit point,  $E_3$  the  
 12 second entry point and  $E_4$  the second exit point. If the least cost path bypasses  $ABCD$ , then  $E_1$   
 13 is coincident with  $C$  or  $D$ ,  $E_4$  is coincident with  $A$  or  $B$ , and  $E_2$  and  $E_3$  are both coincident with  $E_1$  or  
 14  $E_4$ . We note here that if  $E_1$  or  $E_2$  or  $E_3$  or  $E_4$  are coincident with any vertex of  $ABCD$ , we no  
 15 longer consider them as entry/exit points.

16 The MILP outputs the optimal locations of  $E_1, E_2, E_3$  and  $E_4$ . Binary variables are needed to  
 17 capture the edges on which  $E_1, E_2$  and  $E_3$  could lie. For simplicity in presentation, we label the  
 18 edges  $CD, AD, AB$  and  $BC$  as 1, 2, 3 and 4, respectively.

19 The MILP follows. We note that the values for  $a_i, b_i, c_i, x_i^l, x_i^r, x_n, y_n, x_p$  and  $y_p$  are obtained  
 20 from Fig. 5.

$$21 \quad \text{minimize } |x_n - x_1| + |y_n - y_1| + (1 + \alpha)(|x_1 - x_2| + |y_1 - y_2|) + |x_2 - x_3| + |y_2$$

$$22 \quad \quad \quad - y_3| + (1 + \alpha)(|x_3 - x_4| + |y_3 - y_4|) + |x_4 - x_p| + |y_4 - y_p| + \theta$$

23 subject to

$$24 \quad a_i x_1 + b_i y_1 + c_i + (1 - z_i)M \geq 0, \quad i = 1, 2, 4, \quad (1)$$

$$25 \quad a_i x_1 + b_i y_1 + c_i + (z_i - 1)M \leq 0, \quad i = 1, 2, 4, \quad (2)$$

$$26 \quad z_1 + z_2 + z_4 = 1, \quad (3)$$

$$27 \quad a_i x_2 + b_i y_2 + c_i + (1 - u_i)M \geq 0, \quad i = 1, 2, 4, \quad (4)$$

$$28 \quad a_i x_2 + b_i y_2 + c_i + (u_i - 1)M \leq 0, \quad i = 1, 2, 4, \quad (5)$$

$$29 \quad u_1 + u_2 + u_4 = 1, \quad (6)$$

$$30 \quad a_i x_3 + b_i y_3 + c_i + (1 - w_i)M \geq 0, \quad i = 1, 2, 4, \quad (7)$$

$$31 \quad a_i x_3 + b_i y_3 + c_i + (w_i - 1)M \leq 0, \quad i = 1, 2, 4, \quad (8)$$

$$32 \quad w_1 + w_2 + w_4 = 1, \quad (9)$$

$$33 \quad x_i^l \leq x_1 + (1 - z_i)M, \quad i = 1, 2, 4, \quad (10)$$

$$34 \quad x_1 + (z_i - 1)M \leq x_i^r, \quad i = 1, 2, 4, \quad (11)$$

$$x_l^i \leq x_2 + (1 - u_i)M, \quad i = 1, 2, 4, \quad (12)$$

$$x_2 + (u_i - 1)M \leq x_r^i, \quad i = 1, 2, 4, \quad (13)$$

$$x_l^i \leq x_3 + (1 - w_i)M, \quad i = 1, 2, 4, \quad (14)$$

$$x_3 + (w_i - 1)M \leq x_r^i, \quad i = 1, 2, 4, \quad (15)$$

$$w_i \geq z_i + u_i - 1, \quad i = 1, 2, 4, \quad (16)$$

$$a_2x_4 + b_2y_4 + c_2 = 0, \quad (17)$$

$$x_a \leq x_4 \leq x_b, \quad (18)$$

$$\theta \geq |x_n - x_c| + |y_n - y_c| + |x_c - x_2| + |y_c - y_2| - (1 - z_4)M, \quad (19)$$

$$z_i, u_i, w_i \in \{0, 1\}. \quad (20)$$

$z_i, u_i$  and  $w_i$  are the binary variables associated with the entry/exit points  $(x_1, y_1)$ ,  $(x_2, y_2)$  and  $(x_3, y_3)$ , respectively, for sides 1, 2 and 4.

$$z_i = \begin{cases} 1 & \text{if } E_1 \text{ lies on edge } i \text{ of } ABCD, \quad i = 1, 2, 4, \\ 0 & \text{otherwise} \end{cases}$$

$$u_i = \begin{cases} 1 & \text{if } E_2 \text{ lies on edge } i \text{ of } ABCD, \quad i = 1, 2, 4, \\ 0 & \text{otherwise} \end{cases}$$

$$w_i = \begin{cases} 1 & \text{if } E_3 \text{ lies on edge } i \text{ of } ABCD, \quad i = 1, 2, 4, \\ 0 & \text{otherwise.} \end{cases}$$

$x_l^i \leq x_r^i \forall i = 1, 2, 4$  denote the  $x$ -coordinates of the left and right vertices for any side  $i$  of a congested region.

For a single entry/single exit case,  $E_2$  and  $E_3$  will be coincident with either  $E_1$  or  $E_4$ . Hence, we allow  $E_2$  and  $E_3$  to lie on  $CD$ . Constraints (1)–(3) ensure that  $E_1$  lies on exactly one of the sides 1, 2 or 4. Here,  $M$  is a large scalar. Constraints (4)–(6) ensure that  $E_2$  lies on exactly one of the sides 1, 2 or 4. Similarly, constraints (7)–(9) ensure that  $E_3$  lies on exactly one of the sides 1, 2 or 4. Constraints (10) and (11) provide the bounds on the  $x$ -coordinates of  $E_1$ . Similarly, constraints (12)–(13) and (14)–(15) provide the bounds on the  $x$ -coordinates of  $E_2$  and  $E_3$ , respectively. Constraint (16) ensures that, if the points  $E_1$  and  $E_2$  lie on the same edge of  $ABCD$ , then  $E_3$  must also lie on that same edge. Constraints (17) and (18) ensure that the final exit point  $E_4$  lies on edge  $AB$  of  $ABCD$ . Constraint (19) takes care of the extra distance that is traversed if the rectilinear least cost path goes through the vertex  $C$  of  $ABCD$ . Constraint (20) represents the binary variables.

We used the LP solver LINDO 6.1 to obtain solutions for different values of  $\alpha$  (the solution times in all cases were less than a second). Our results show two possible paths as illustrated in Fig. 6a by bold lines. For  $0 < \alpha \leq 1.33$ , the path is  $XE_1E_4P$  [ $E_1 = (5, 4)$ ,  $E_2 = (5, 4)$ ,  $E_3 =$

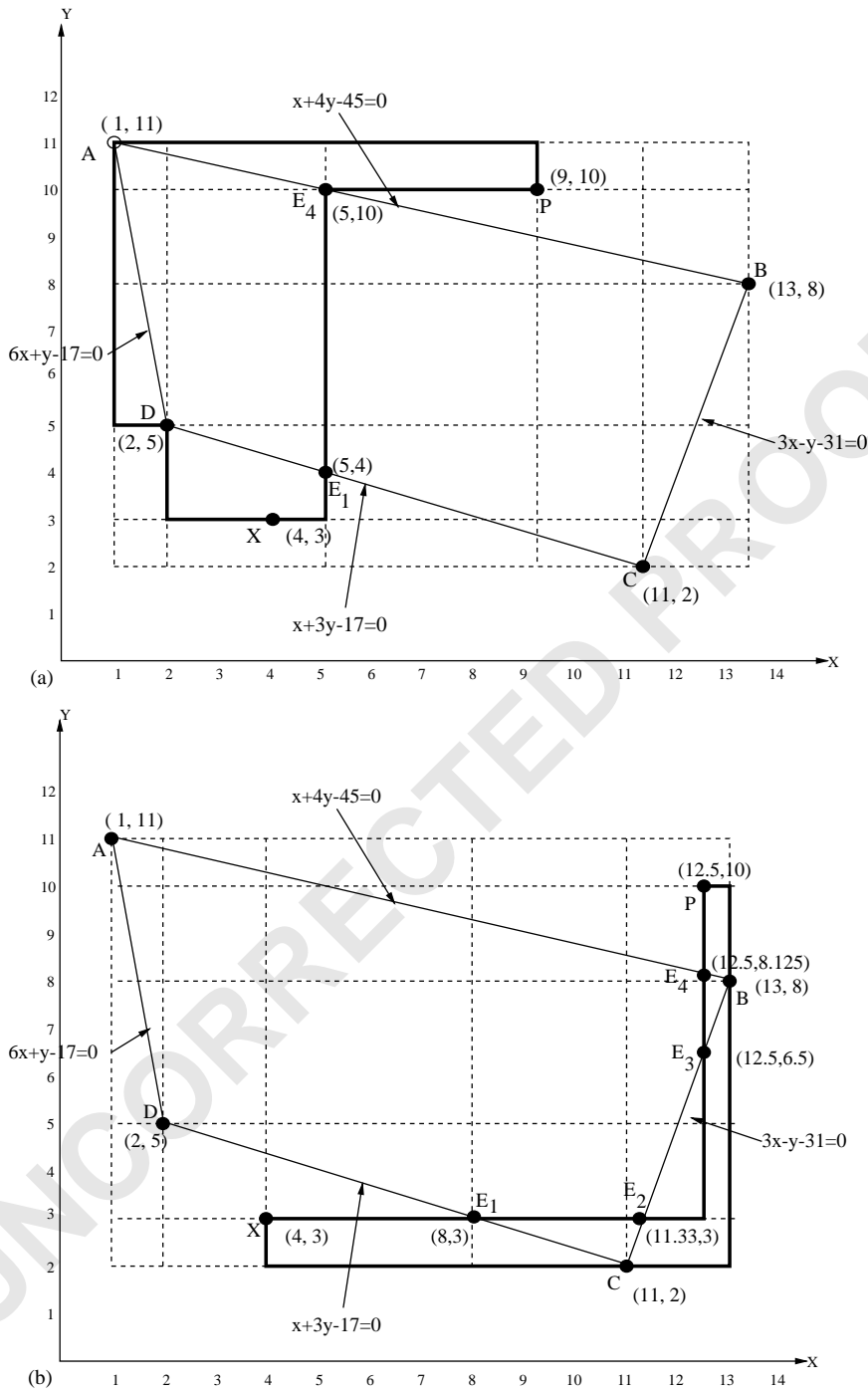


Fig. 6. Example for MILP formulation.

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1 (5, 4),  $E_4 = (5, 10)$ ]. For  $\alpha > 1.33$ , path is  $XDAP$  [ $E_1 = (2, 5)$ ,  $E_2 = (2, 5)$ ,  $E_3 = (1, 11)$  and  $E_4 =$   
 2 (1, 11)] with an objective function value of 20.

3 The example in Fig. 6a shows that when the congestion factor,  $\alpha$ , is reasonable, the least cost  
 4 path goes through the congested region with one entry and exit. The path found is superior to that  
 5 obtained by using the Butt and Cavalier grid structure—see Section 2.3.

6 To demonstrate the case for two entry and exit points, we consider a new example wherein the  
 7 only change is that  $P = (12.5, 10)$  as illustrated in Fig. 6b. We find now that for  $0 < \alpha \leq 0.59$ , the  
 8 least cost path between  $X$  and  $P$  is  $XE_1E_2E_3E_4P$  [ $E_1 = (8, 3)$ ,  $E_2 = (11.33, 3)$ ,  $E_3 =$   
 9 (12.5, 6.5),  $E_4 = (12.5, 8.125)$ ]. For  $\alpha = 0.60$  and  $\alpha = 0.61$ , the path is  $XCE_3E_4P$  [ $E_1 =$   
 10 (11, 2),  $E_2 = (11, 2)$ ,  $E_3 = (12.5, 6.5)$ ,  $E_4 = (12.5, 8.125)$ ]. For  $\alpha > 0.61$ , the rectilinear least cost  
 11 path is  $XCBP$  [ $E_1 = (11, 2)$ ,  $E_2 = (11, 2)$ ,  $E_3 = (13, 8)$ ,  $E_4 = (13, 8)$ ] with an objective function  
 12 value of 18.5.

13 The example in Fig. 6b demonstrates the need to enter and exit the congested region two times.  
 14 A different choice of origin and destination points from those in the Butt and Cavalier example  
 15 are needed to show this case. The intuition is that the double entry and exit reduces our travel  
 16 through the congested region and hence the cost of the path.

17 As illustrated by the situations in Figs. 6a and b, the MILP formulation can also act as a useful  
 18 tool to determine the break-point of  $\alpha$  for any congested region.  
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## 26 5. Conclusion and future work

27 Based on the contradictory example of Section 2.3, we conclude that Butt and Cavalier's  
 28 contention that at least one rectilinear least cost path will always coincide with segments of the  
 29 grid formed by drawing horizontal and vertical lines through each existing facility and the vertices  
 30 of a convex polygonal congested region is not correct under certain conditions. Stated in another  
 31 way, a straightforward "barrier" extension of the grid structure proposed by Larson and Sadiq [1]  
 32 is inadequate. Nevertheless, as shown in Section 3, the grid suffices for rectangular congested  
 33 regions since, through the point of intersection of a node traversal line with the edge of a  
 34 rectangle, no additional  $X$  or  $Y$  node traversal line can be drawn. This is the case as the edge of  
 35 the rectangle is already perpendicular at that point.

36 Finally, as shown in Section 4, an MILP approach can be used to find the least cost path for the  
 37 example in the Butt and Cavalier paper. When the congested regions are convex polyhedra, we  
 38 conjecture that such a grid would have an extended set of node traversal lines that are  
 39 perpendicular to a traditional node traversal line at its point of incidence to a congested region  
 40 with  $\alpha < \infty$ . The completeness and optimality of such a grid structure needs to be proven. If this  
 41 conjecture is true, it would imply that the methodology proposed by Butt and Cavalier could be  
 42 used to solve the rectilinear  $p$ -median problem in the presence of convex polygonal congested  
 43 regions—based on the modified grid.

## 1 Acknowledgements

3 This work was supported by the National Science Foundation, via Grant *DMI-9800429*. This  
5 support is gratefully acknowledged. The authors also wish to acknowledge the help of the Editor-  
in-chief, whose comments significantly improved the paper's exposition.

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