Robustness in the Pareto-solutions for the Multicriteria Weber Location Problem

Fernández F.R.*, Nickel S.†, Puerto J.‡and Rodríguez-Chía, A.M. §

Abstract

In this paper a new trend is introduced into the field of multicriteria location problems. We combine the robustness approach using the minmax regret criterion together with Pareto-optimality. We consider the multicriteria Weber location problem which consists of simultaneously minimizing a number of weighted sum-distance functions and the set of Pareto-optimal locations as its solution concept. For this problem, we characterize the Pareto-optimal solutions within the set of robust locations for the original weighted sum-distance functions. These locations have both the properties of stability and non-domination which are required in robust and multicriteria programming.

Keywords: Multicriteria Location, robustness.

1 Introduction

In the last years a trend has become very important in the field of optimization: robust optimization. There are different reasons for considering robustness and possibly the most important is because it helps to model uncertainty. Uncertainty affects a wide range of decision processes such as cost or production processes, investment decisions, inventory management, scheduling or demand forecasting among others.

There is a wide range of criteria for handling decisions for uncertainty models. One can mention the deterministic optimization approach, the stochastic optimization and the robust approach. In the first one, the decision-maker "chooses" one instance of the input data and then solves the model for this specific choice. In the second one, some kind of information about the potentially occurrences of the data in the future is guessed and the model will attempt to generate a solution that maximizes (or minimizes) an expected effectiveness criterion. The main drawback of these two approaches is that the input data of both of them leads to a whole range of feasible

*Facultad de Matematicas. Universidad de Sevilla. C/Tarfia s/n, 41012 Sevilla, Spain.

†Fachberich Mathematik. Universität Kaiserslautern. Kaiserslautern. Germany.

‡Facultad de Matematicas. Universidad de Sevilla. C/Tarfia s/n, 41012 Sevilla, Spain.

§Facultad de Ciencias del Mar. Universidad de Cádiz. Pol. Río San Pedro, 11510 Puerto Real (Cádiz), Spain.

solutions, so that either the most probable (likely) or the expected data scenario does not cover all of them.

In the robust approach the aim is to produce a solution that behaves acceptably-well under any likely input data. Among the different criteria that can be used to manage robustness we will use the minimax regret. It consists of minimizing the "regret" or difference between the objective value of a feasible solution and the optimal solution that would have been chosen if the decision-maker would have known the actual data input (see [KY97] for further details on this kind of analysis).

In this paper, we consider the single facility location problem under the optic of uncertainty. In this framework, the uncertainty is driven by the different location scenarios that may occur. We will consider that our location will be taken minimizing weighted-sum objective functions (Weber functions). Therefore, the uncertainty may be given by the weights of importance or by the position of the existing facilities. In addition, we will assume that different decision-makers, each one having different scenarios to compare, also interact. In this situation, the proposed solution has to be a compromise between the involved decision-makers. To fulfill this requisite we propose Pareto solutions with respect to the robust criteria controlled by the decision-makers. The main goal of this paper is to give a geometric description of the whole set of Pareto-optimal solutions with respect to several minimax regret criteria. The importance of these solutions is that they are : 1) robust because they come from the regret criterion and, 2) Pareto, therefore they are not dominated componentwise.

This model also has another interpretation. It can be seen as an intermediate situation between multifacility and single facility location. This problem consists of locating k different servers garaged at an unique center and in only one occasion. Nevertheless, the determination of such a point cannot be solved by the classical criteria (sum, maximum, ...) by aggregation because each server has its own interest and thus its own scenario to be considered. Each server wishes its objective value to be as close as possible to its optimal value. Hence, this model leads to a problem where we look for a location minimizing the maximum deviation of each objective regarding the optimal objective value for each one of the servers, i.e. minimax regret regarding the different scenarios:

$$\min_{x} \max_{w \in \{w^1, \dots, w^k\}} \left[f_w(x) - f_w(x(w)) \right],$$

where w is the set of parameters which specifies a certain scenario, $\{w_1, \dots, w_k\}$ are the different scenarios to be considered, f_w is the objective function under the scenario w and $x(w)$ is an optimal solution (minimum) of the problem with objective function f_w.

On the second hand, it may occurs that each server behaves differently in several time periods. Thus, we also have different scenarios to consider. Since, only one location is allowed for all the periods each server may consider its own problem as a multicriteria problem. The server must find those solutions not dominated in the objective values with respect to the time horizon. Therefore, for each server a multicriteria problem may be considered. Combining both features we obtain again the multicriteria minimax regret. This methodology could be naturally applied to the real world situation described in the report on "Stationing of Rescue helicopters in Southern Tirol" by [Ehr98]). There, the case of three helicopters to be garaged is considered and different strategies are used.

In order to obtain a description of the solution set we first reduce the problem to the determination of all the Pareto-optimal solutions for any subset of 3-criteria. Then, we show how to characterize these sets using only bicriteria Pareto-solutions chains. Finally, we show that any bicriteria chain is obtained in polynomial time with the algorithm proposed in Section 4.

The paper is organized as follows. In Section 2 we introduce the single objective minimax regret location problem and state an equivalent easier formulation. In Section 3, we analyze the geometrical structure of the optimal solution set of the single objective minimax regret location problem. In Section 4 we characterize the set of Pareto solution of the bicriteria minimax regret location problem and we give an algorithm to compute them. In Section 5 we obtain the set of Pareto solutions in the Q-criteria case using convex analysis and the results of the previous section.

2 The model

Let A be a denumerable set of existing facilities and W a finite set of weight vectors $w \in I\!R^{|A|}$. Each $w \in W$ satisfies $\sum_{a\in A} w_a = 1$ and $w_a \geq 0, \forall a \in A$. In other words, $w \in W$ represents a location scenario for a decision maker (D-M) while w_a is the importance given to the existing facility $a \in A$ in the scenario w. We assume that distances are measured by the squared Euclidean norm. Therefore, our minimax regret problem for a unique D-M is:

$$\min_{x\in I\!R^2} \max_{w\in W} \Big[\sum_{a\in A} w_a \|x-a\|_2^2 - \sum_{a\in A} w_a \|x(w)-a\|_2^2\Big] \tag{1}$$

where $x(w)$ is the optimal solution of Problem (2):

$$\min_x \sum_{a\in A} w_a \|x-a\|_2^2. \tag{2}$$

It is well-known that $x(w) = \frac{\sum_{a\in A} w_a a}{\sum_{b\in A} w_b}$. Besides, since we have taken normalized weights $x(w) = \sum_{a\in A} w_a a$. This fact leads us to reformulate Problem (1) as:

$$\min_{x\in I\!R^2} \max_{w\in W} \Big[\sum_{a\in A} w_a \|x-a\|_2^2 - \sum_{a\in A} w_a \|\sum_{b\in A} w_b b - a\|_2^2\Big]. \tag{3}$$

We can simplify this formulation even more by using properties of the scalar product.

Lemma 2.1 *Problem (3) is equivalent to*

$$\min_{x\in I\!R^2} \max_{w\in W} F_w(x) := \|x - x(w)\|_2^2. \tag{4}$$

Proof:

The objective function of Problem (3) can be rewritten using the scalar product $\langle \cdot, \cdot \rangle$ as:

$$\begin{aligned}\sum_{a\in A} w_a \|x-a\|_2^2 - \sum_{a\in A} w_a \|\sum_{b\in A} w_b b - a\|_2^2 &= \sum_{a\in A} w_a \Big[\langle x-a, x-a\rangle - \langle x(w)-a, x(w)-a\rangle\Big] \\ &= \sum_{a\in A} w_a \Big[\langle x, x\rangle - 2\langle x, a\rangle - \langle x(w), x(w)\rangle + 2\langle x(w), a\rangle\Big] \\ &= \langle x, x\rangle - 2\langle x, x(w)\rangle + \langle x(w), x(w)\rangle \\ &= \|x - x(w)\|_2^2.\end{aligned} \tag{5}$$

Therefore, both problems are equivalent. □ In the following we denote by $\mathcal{X}^*(W)$ the optimal solution of Problem (4).

3 The single objective regret location problem

We begin this section by studying some properties of the objective function of Problem (4):

$$R_W(x) := \max_{w\in W} F_w(x). \tag{6}$$

Proposition 3.1 *The function $R_W(x)$ is a strictly convex function.*

The proof is straightforward.

The solution of Problem (4) can be found by solving the equivalent convex problem with linear objective

$$\begin{array}{ll} \min & z \\ \text{s.t.} & \|x - x(w)\|_2^2 - z \le 0 \quad \forall w \in W \\ & z \ge 0, \quad x \in I\!R^2 \end{array} \tag{7}$$

Since (7) is a convex problem, we can apply the Kuhn-Tucker conditions and an optimal solution can be derived by solving the system:

$$\left[\begin{array}{c} 1 - \sum_{w\in W} \lambda_w \\ \sum_{w\in W} \lambda_w (x - x(w)) \\ \lambda_w(\|x - x(w)\|_2^2 - z) \quad \forall w \in W \end{array}\right] = 0 \Leftrightarrow \mathcal{X}^*(W) = \frac{\sum_{w\in J(\mathcal{X}^*(W))} \lambda_w x(w)}{\sum_{w\in J(\mathcal{X}^*(W))} \lambda_w} \tag{8}$$

for some choice of $\{\lambda_w\}_{w\in W}$ and $J(\mathcal{X}^*(W)) = \{w \in W : \|\mathcal{X}^*(W) - x(w)\|_2^2 = \max_{\mu\in W} \|\mathcal{X}^*(W) - x(\mu)\|_2^2\}$.

It is worth noting that Problem (4) is a usual minimax location problem with respect to the new set of existing locations $\{x(w) : w \in W\}$. Therefore, there are also specific methods in the literature to solve this problem such as the well-known Elzinga-Hearn algorithm [EH72].

The max operator induces a cell subdivision in the decision space of the problem. For each $\mu \in W$ consider the set:

$$C_\mu = \{x \in \mathbb{R}^2 : F_\mu(x) \geq F_w(x) \quad \forall w \in W\}. \tag{9}$$

The sets C_μ are the farthest-point Voronoi diagrams with respect to the functions F_μ. Therefore, these sets are important because within them the objective function $R_W(x)$ of Problem (4) coincides with $F_\mu(x)$. Hence, provided that the geometry of these sets is easy, Problem (4) reduces to solving a finite number of classical covering circle problems, one on each one of these regions. The following result proves that these sets are polytopes, thus, easy to handle with.

Proposition 3.2 *C_μ is a polytope for any $\mu \in W$.*

Proof:
The set C_μ is described by the following family of inequalities $F_\mu(x) - F_w(x) \geq 0 \quad \forall w \in W$. Now, we have that

$$\begin{aligned} F_\mu(x) - F_w(x) =& \langle x - x(\mu), x - x(\mu)\rangle - \langle x - x(w), x - x(w)\rangle \\ &= 2\langle x, x(w) - x(\mu)\rangle + \langle x(\mu), x(\mu)\rangle - \langle x(w), x(w)\rangle, \end{aligned}$$

which is a linear function in x. Therefore, C_μ is a region bounded by linear inequalities. Hence, it is a polytope. □

It is clear that we can restrict ourselves to the sets C_μ because the remainder are included in those regions with $int(C_\mu) \neq \emptyset$. See [OBS92] for algorithms to compute farthest point Voronoi diagrams.

The following result characterizes the optimal solution of Problem (4) within the region C_μ. Let us denote by $\mathcal{X}^*(W, \mu)$ the optimal solution within C_μ and let $J(\mu) := \{w \in W : F_\mu(\mathcal{X}^*(W, \mu)) - F_w(\mathcal{X}^*(W, \mu)) = 0\}$.

Lemma 3.1 *The explicit form of the optimal solution of Problem (4) within C_μ is given by the following the statements.*

1. *If $\mathcal{X}^*(W, \mu)$ belongs to the interior of C_μ then $\mathcal{X}^*(W, \mu) = x(\mu)$.*
2. *If $\mathcal{X}^*(W, \mu)$ does not belong to the interior of C_μ then*

$$\mathcal{X}^*(W, \mu) = x(\mu) + \sum_{w \in J(\mu)} \lambda_w (x(w) - x(\mu)) \quad \textit{for some } \lambda_\mu \geq 0.$$

Proof:
Within C_μ, Problem (4) can be described as

$$\min_{x=(x_1,x_2)\in\mathbb{R}^2} \quad \langle x - x(\mu), x - x(\mu)\rangle \tag{10}$$

$$\text{s.t.} \quad 2\langle x, x(\mu) - x(w)\rangle \leq \|x(\mu)\|_2^2 - \|x(w)\|_2^2 \quad \forall w \in W \tag{11}$$

Then, an optimal solution $\mathcal{X}^*(W,\mu)$ within this region can be obtained using the Kuhn-Tucker conditions:

$$\begin{gathered}(x - x(\mu)) + \sum_{w\in W} \lambda_w (x(\mu) - x(w)) = 0 \\ \lambda_w(\langle x, x(\mu) - x(w)\rangle - \|x(\mu)\|_2^2 + \|x(w)\|_2^2) = 0 \quad \forall w \in W \\ \lambda_w \geq 0 \quad \forall w \in W.\end{gathered}$$

These conditions lead us to the explicit form of the optimal solution.

1. If $\mathcal{X}^*(W,\mu)$ belongs to the interior of C_μ then only $\lambda_\mu \neq 0$. Therefore, $\mathcal{X}^*(W,\mu) = x(\mu)$.

2. If $\mathcal{X}^*(W,\mu)$ does not belong to the interior of C_μ, let us denote by $J(\mu) := \{w \in W : F_\mu(\mathcal{X}^*(W,\mu)) - F_w(\mathcal{X}^*(W,\mu)) = 0\}$. In this case, one has:

$$\mathcal{X}^*(W,\mu) = x(\mu) + \sum_{w\in J(\mu)} \lambda_w (x(w) - x(\mu)) \qquad \text{for some } \lambda_\mu \geq 0.$$

□

Example 3.1 *We are given* 8 *existing facilities* $a_1 = (1,11)$, $a_2 = (1,9)$, $a_3 = (0,10)$, $a_4 = (2,10)$, $a_5 = (1,6)$, $a_6 = (1,4)$, $a_7 = (0,5)$ *and* $a_8 = (2,5)$.

We have two weight sets $w^1 = (1,1,1,1,0,0,0,0)$ *and* $w^2 = (0,0,0,0,1,1,1,1)$, $W = \{w^1, w^2\}$. *For the sake of readability we do not normalize the weight vectors. First we compute the optimal solution for each weight set by*

$$\frac{\sum a_i w_i^1}{\sum w_i^1} = \frac{(4,40)}{4} = (1,10) = x(w^1)$$

and

$$\frac{\sum a_i w_i^2}{\sum w_i^2} = \frac{(4,20)}{4} = (1,5) = x(w^2)\ .$$

Now we find $\mathcal{X}^*(W)$ *by computing the midpoint of the segment* $[(1,10),(1,5)]$ *which is* $(1,7.5)$. *The results are shown in Figure 1.*

4 The bicriteria regret location problem

Consider two decision makers each one of them having a set of different scenarios and wishing to make a decision looking for a compromise between themselves. Each D-M has a set of weights W^i, $i = 1,2$ and the bicriteria problem is:

$$\min_{x\in\mathbb{R}^2} \left[\max_{w^1\in W^1} \|x - x(w^1)\|_2^2, \max_{w^2\in W^2} \|x - x(w^2)\|_2^2 \right]. \tag{12}$$

Let us denote by $\mathcal{X}^*_{par}(W^1,W^2)$ the Pareto-optimal solution set of Problem (12), by $\mathcal{BI}\left(W^k\right)$ the set of orthogonal bisectors of the points $x(w^{ki})$, $x(w^{kj})$ for all $w^{ki} \neq w^{kj} \in$

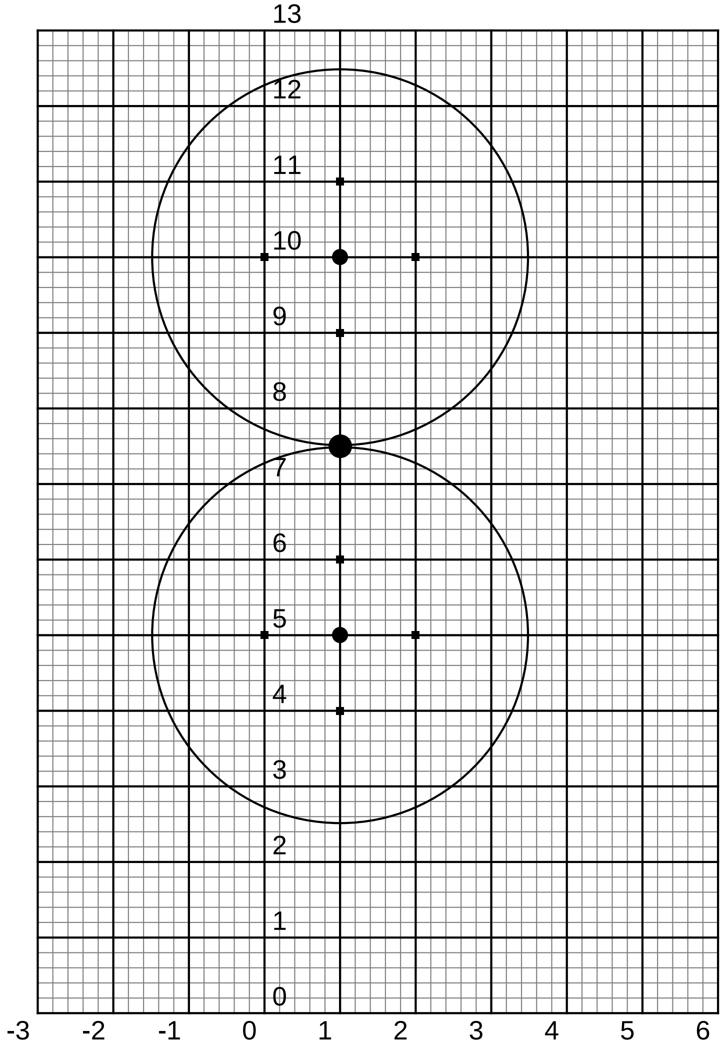

Figure 1: Illustration of Example 3.1. The eight small squares represent the existing facilities. The two middle sized points indicate the optimal solutions for the weight sets w^1 and w^2, respectively. The largest point represents the optimal solution $\mathcal{X}^*(W)$ for the two weight scenarios and the radius of the two circles illustrate the corresponding optimal objective value.

W^k with $k = 1, 2$ and by $\mathcal{SEG}\,(W^1, W^2) := \bigcup_{w^1 \in W^1; w^2 \in W^2} [x(w^1), x(w^2)]$, i.e. the set of line segments joining the points $x(w^1)$ with $x(w^2)$ for any $w^1 \in W^1$ and $w^2 \in W^2$.

Let $C(W^1, W^2)$ be the superposition (intersection) of the two cell subdivisions $C(W^1)$ and $C(W^2)$ which were defined in (9). This is to say,

$$C(W^1, W^2) = \{C_{w^1,w^2} := C_{w^1} \cap C_{w^2} : w^1 \in W^1,\ w^2 \in W^2\}.$$

Within a set C_{w^1,w^2}, Problem (12) reduces to:

$$\min_{x \in C_{w^1,w^2}} \{\|x - x(w^1)\|_2^2, \|x - x(w^2)\|_2^2\}.$$

Since the squared Euclidean distance is an increasing one-to-one transformation of the Euclidean distance, the Pareto-optimal solution set of our problem coincides with the

Pareto-optimal solution set of the Euclidean point-objective location problem (with only two points). For this problem it is known (see [CCFP93]) that its set of Pareto-optimal solutions consists of the orthogonal projection of the convex hull (line segment for the case of only two points) of the existing facilities onto the constrained set. Let us denote by $\mathcal{X}^*_{par}\left(W^1, W^2; C_{w^1,w^2}\right)$ the set of Pareto-optimal solutions of Problem (12) in C_{w^1,w^2}. Therefore, using the mentioned equivalence we conclude that:

$$\mathcal{X}^*_{par}\left(W^1, W^2; C_{w^1,w^2}\right) = \mathrm{proj}_{C_{w^1,w^2}}([x(w^1), x(w^2)]). \tag{13}$$

where $\mathrm{proj}_X(a)$ is the orthogonal projection of a onto X. It is worth noting that some parts of the projection may coincide with the line segment when this intersects the considered region. Therefore, all the Pareto-optimal solutions of Problem (12) are on the boundary of C_{w^1,w^2} or on $[x(w^1), x(w^2)] \cap C_{w^1,w^2}$ as shown in the next lemma.

Lemma 4.1 $\mathcal{X}^*_{par}\left(W^1, W^2\right) \subset \mathcal{BI}\left(W^1\right) \cup \mathcal{BI}\left(W^2\right) \cup \mathcal{SEG}\left(W^1, W^2\right).$

Proof:

Since $C(W^1, W^2)$ is a subdivision of $I\!R^2$ one has that

$$\mathcal{X}^*_{par}\left(W^1, W^2\right) \subset \bigcup_{w^1 \in W^1,\ w^2 \in W^2} \mathcal{X}^*_{par}\left(w^1, w^2; C_{w^1,w^2}\right). \tag{14}$$

Then, just note that by (13):

$$\mathcal{X}^*_{par}\left(w^1, w^2; C_{w^1,w^2}\right) \subset \mathcal{BI}\left(W^1\right) \cup \mathcal{BI}\left(W^2\right) \cup \mathcal{SEG}\left(W^1, W^2\right). \tag{15}$$

Combining (14) and (15) the result follows. □

As a consequence of this result we get

Lemma 4.2 $\mathcal{X}^*_{par}\left(W^1, W^2\right)$ *is a connected polygonal chain on* $\mathcal{BI}\left(W^1\right) \cup \mathcal{BI}\left(W^2\right) \cup \mathcal{SEG}\left(W^1, W^2\right)$ *with endpoints at* $\mathcal{X}^*(W^1)$ *and* $\mathcal{X}^*(W^2)$.

The proof is a straightforward consequence of Lemma 4.1 and the results on connectivity of Pareto-solution sets for convex multiobjective programming (see [War83]).

Applying this result we can develop an algorithm for solving problem (12). In order to do that, we will need to check whether or not a particular point x is Pareto-optimal. The function $condition(x)$ which takes the values $true$ or $false$ makes this operation. This function is defined in the following lemma. Let us denote by $int(A)$ and $\partial(A)$ the interior and the boundary of the set A, respectively.

Lemma 4.3

1. *$x \in int(C_{w^1,w^2})$ for some $w^1 \in W^1$ and $w^2 \in W^2$.*

$$condition(x) = \begin{cases} true & \text{if } \frac{x - x(w^1)}{\|x - x(w^1)\|_2} = -\frac{x - x(w^2)}{\|x - x(w^2)\|_2} \\ false & \text{otherwise} \end{cases}.$$

2. *$x \in \partial(C_{w^1,w^2})$ for some $w^1 \in W^1$ and $w^2 \in W^2$.*
Let $J^k(x) := \{\lambda \in W^k : F_{w^k}(x) = \|x - x(\lambda)\|_2^2\}$ for $k = 1, 2$.

$$condition(x) = \begin{cases} true & \text{if} \quad 0 \in conv \left\{ \bigcup_{\lambda \in J^1(x)} (x - x(\lambda)) \cup \bigcup_{\mu \in J^2(x)} (x - x(\mu)) \right\} \\ false & \text{otherwise} \end{cases} .$$

Proof.

Case 1. According to (13), $x \in int(C_{w^1,w^2})$ is a Pareto-solution if it belongs to the line segment $[x(w^1), x(w^2)]$. This also means that x is a unconstrained Pareto-solution and therefore, the gradients of the two objective functions must be opposite. This fact proves the expression of *condition*(x) in case 1.

Case 2. First note that since the objective function are strictly convex the Pareto-solutions coincide with proper Pareto-solutions. Therefore, $x \in \partial(C_{w^1,w^2})$ is a Pareto-solution when it fulfills the Pareto-optimality condition: "zero belongs to the union of the subdifferential sets of the two objective functions at x". On the boundary, the objective functions are the pointwise maximum of squared Euclidean distances. The subdifferential set of the maximum is the convex hull of the subdifferential sets of those functions achieving the maximum at the considered point x. This is exactly the expression of the function in case 2.

□

ALGORITHM 4.1
Input:

1. *Demand points $A \subset I\!R^2$.*
2. *Weight sets $W^1 = (w_a^1)_{a \in A}$ and $W^2 = (w_a^2)_{a \in A}$.*

Output:

1. $\mathcal{X}^*_{par}(W^1, W^2)$.

Steps:

1. *Computation of the planar graph generated by $C(W^1, W^2) \cup \mathcal{SEG}(W^1, W^2)$.*
2. *Compute the optimal solutions of the single criterion problems: $\mathcal{X}^*(W^1)$ and $\mathcal{X}^*(W^2)$.*
3. *IF $\mathcal{X}^*(W^1) = \mathcal{X}^*(W^2)$*
4. *THEN (⋆ trivial case ⋆)*
5. $\mathcal{X}^*_{par}(W^1, W^2) := \mathcal{X}^*(W^1)$

ELSE ($\star$ non trivial case $\star$)

  $\mathcal{X}^*_{par}(W^1, W^2) := \mathcal{X}^*(W^1) \cup \mathcal{X}^*(W^2)$

  Choose $x := \mathcal{X}^*(W^1)$.

  WHILE $x \neq \mathcal{X}^*(W^2)$ *DO*

    BEGIN

      REPEAT

        Choose $y \in Adj(x)$ *($\star$ $Adj(x)$ is the set of adjacent vertices to x $\star$)*

      UNTIL condition(y)

      $\mathcal{X}^*_{par}(W^1, W^2) := \mathcal{X}^*_{par}(W^1, W^2) \cup \overline{xy}$

      $x := y$

    END □

If we analyze the complexity, we first recognize that the optimal solutions for each $w \in W^i$, $i = 1, 2$ can be computed with (8) in linear time with respect to $|w|$. Also, the optimal solutions $\mathcal{X}^*(W^i)$, $i = 1, 2$ for a single D-M can be computed in linear time with respect to $|W^i|$ (see [Meg82]). For the computation of $\mathcal{X}^*_{par}(W^1, W^2)$ we need to determine the planar graph induced by $C(W^1, W^2)$ and $\mathcal{SEG}(W^1, W^2)$. Using a scan-line-principle [BO79] proved that the computation of a planar graph induced by n line segments in the plane, can be obtained in $O((n + s) log\, n)$ time, where s is the number of intersection points of the line segments. In this case that means that this process can be done in $O(K^2 \log K)$, where $K = \max(|W^1|, |W^2|)$. The evaluation of **condition** can be done in linear time with respect to K (see [FGFZ96]). Since we have not more than $O(K^2)$ vertices in our planar graph the total complexity is $O(K^3 \log K)$.

Example 4.1 *We use the data of Example 3.1 and add 8 additional existing facilities* $a_9 = (8, 9)$, $a_{10} = (8, 7)$, $a_{11} = (7, 8)$, $a_{12} = (9, 8)$, $a_{13} = (10, 2)$, $a_{14} = (10, 0)$, $a_{15} = (9, 1)$ *and* $a_{16} = (11, 1)$.

Now we have two decision makers, each of them having two sets of weights: $W^1 = \{w^{11}, w^{12}\}$ *with*

- $w^{11} = (1, 1, 1, 1, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0)$ *and*
- $w^{12} = (0, 0, 0, 0, 1, 1, 1, 1, 0, 0, 0, 0, 0, 0, 0, 0)$

$W^2 = \{w^{21}, w^{22}\}$ *with*

- $w^{21} = (0, 0, 0, 0, 0, 0, 0, 0, 1, 1, 1, 1, 0, 0, 0, 0)$ *and*
- $w^{22} = (0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 1, 1, 1, 1)$.

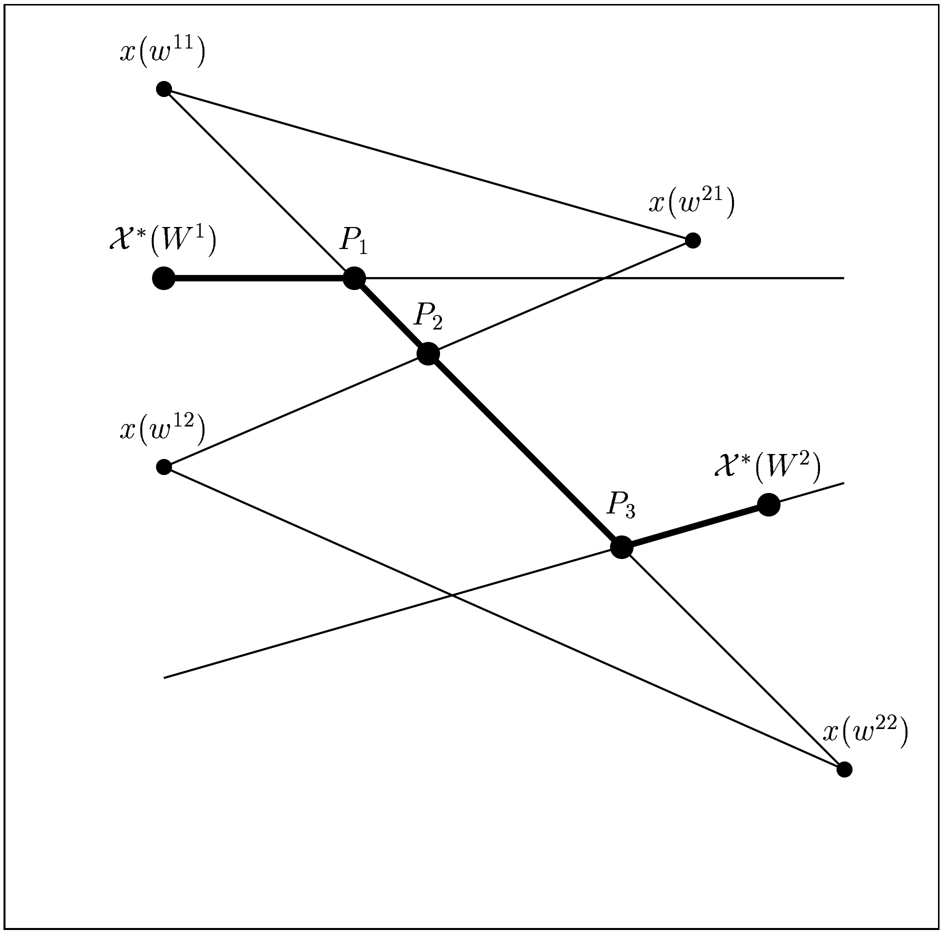

Figure 2: Illustration of Example 4.1. The bold part consitutes the set of Pareto solutions.

We get analogous to Example 3.1 the optimal single criterion solutions $x(w^{11}) = (1, 10)$, $x(w^{12}) = (1, 5)$, $\mathcal{X}^*(W^1) = (1, 7.5)$, $x(w^{21}) = (8, 8)$, $x(w^{22}) = (10, 1)$ *and* $\mathcal{X}^*(W^2) = (9, 4.5)$. *Next we compute the set of Pareto solutions* $\mathcal{X}^*_{par}(W^1, W^2)$ *starting at* $\mathcal{X}^*(W^1)$ *(see also Figure 2). According to Algorithm 4.1 we test an adjacent vertex to* $\mathcal{X}^*(W^1)$ *in the planar graph induced by* $C(W^1, W^2)$. *The only choice is the point* $P_1 = (3.52, 7.5)$. *We have Case* 2 *of Lemma 4.3 and therefore we have to check if*

$$0 \in conv\{ \bigcup_{\lambda \in J^1(x)} (P_1 - x(\lambda)) \cup \bigcup_{\mu \in J^2(x)} (P_1 - x(\mu))\} .$$

We see that P_1 *is on the bisector between* $x(w^{11})$ *and* $x(w^{12})$. *Therefore* $J^1(P_1) = \{w^{11}, w^{12}\}$ *and* $J^2(P_1) = \{w^{22}\}$. *Since* P_1 *is on the line segment connecting* $x(w^{11})$ *and* $x(w^{22})$ *we know that we have* 0 *already in the convex hull of* $P_1 - x(w^{11})$ *and* $P_1 - x(w^{22})$. *Therefore* P_1 *belongs to* $\mathcal{X}^*_{par}(W^1, W^2)$. *If we would continue on the bisector between* $x(w^{11})$ *and* $x(w^{12})$, *we would still have the same sets* J^1 *and* J^2 *but we would need* $x(w^{21})$ *for the convex hull construction. This means that there is no Pareto solution in this direction and we have to continue with point* $P_2 = (4.5, 6.5)$. *Now we are in the interior of* $C_{w^{11},w^{22}}$ *and we have to test Case* 1 *of Lemma 4.3 which is fulfilled since* P_2 *is also on the line segment joining* $x(w^{11})$ *and* $x(w^{22})$. *Therefore* P_2 *is in the set* *of Pareto solutions and the unique adjacent vertex is P_3 from where we have as an adjacent vertex already $\mathcal{X}^*(W^2)$ and we are done.*

5 The multicriteria regret location problem

In this section we turn to the Q-criteria case and we will develop an efficient algorithm for computing $\mathcal{X}^*_{par}\left(W^1,\ldots,W^Q\right)$ using the results of the bicriteria case. In order to obtain a geometrical characterization of a Pareto solution we use convex analysis.

For our function $R_W(x)$ the level and strict level sets for a value $z \in \mathbb{R}$ are given by

$$L_{\leq}(R_W, z) := \{x \in \mathbb{R}^n \ : \ R_W(x) \leq z\}$$

and

$$L_{<}(R_W, z) := \{x \in \mathbb{R}^n \ : \ R_W(x) < z\}.$$

In the same way, we define the complement of the strict level set as

$$L_{\geq}(R_W, z) := \{x \in \mathbb{R}^n \ : \ R_W(x) \geq z\}$$

and the level curve for a value $z \in \mathbb{R}^2$ is given by

$$L_{=}(R_W, z) := \{x \in \mathbb{R}^2 \ : \ R_W(x) = z\}.$$

The tangent cone $T_B(x)$ to the set B at point x is:

$$T_B(x) := \overline{cone}(B - x),$$

where for any set S $\overline{S}$ stands for the topological clousure of S.

For a generic problem let $\mathcal{X}^*_{w-par}$ denote the set of weak-Pareto solutions. Using the level sets and level curves [HN96] obtained that a point $x \in \mathbb{R}^2$ is a weak Pareto solution if and only if the following statement holds:

$$\bigcap_{q=1}^{Q} L_{<}(R_{W^q}, R_{W^q}(x)) = \emptyset.$$

Moreover, if the objective functions are strictly convex [Whi82] proved that $\mathcal{X}^*_{par} = \mathcal{X}^*_{w-par}$.

Let us denote

$$\begin{aligned} I^{\leq}_{ij}(x) &:= L_{\leq}(R_{W^i}, R_{W^i}(x)) \cap L_{\leq}(R_{W^j}, R_{W^j}(x)) \\ I^{<}_{ij}(x) &:= L_{<}(R_{W^i}, R_{W^i}(x)) \cap L_{<}(R_{W^j}, R_{W^j}(x)) \quad i \neq j, \quad i,j = 1,2,3. \end{aligned}$$

Recently, [RC98] proved for general location problems geometrical characterizations of their Pareto-optimal solutions. The following results are consequences of this work. We will obtain a geometrical description of the three-criteria weak-Pareto solution set. To this end, several technical lemmas are needed.

Lemma 5.1 *Whenever the statements*

a) $\bigcap_{i=1}^{3} L_{\leq}(R_{W^i}, R_{W^i}(x)) = \{x\}$

b) $I_{ij}^{<}(x) \neq \emptyset \ \forall i \neq j \in \{1,2,3\}$

hold, then

i) $x + \bigcap_{i=1}^{3} T_{L_{\leq}(R_{W^i}, R_{W^i}(x))}(x) = \{x\}$.

ii) $\mathcal{X}^*_{w-par}(W^i, W^j) \cap \left(x - (T_{L_{\leq}(R_{W^i}, R_{W^i}(x))}(x) \cap T_{L_{\leq}(R_{W^j}, R_{W^j}(x))}(x))\right) = \emptyset, \ \forall i \neq j \in \{1,2,3\}$.

Proof:

The first assertion is equivalent to prove that $\bigcap_{i=1}^{3} T_{L_{\leq}(R_{W^i}, R_{W^i}(x))}(x) = \{0\}$. We prove this fact by contradiction. Assume that there exists $y \neq 0$ such that $y \in \bigcap_{i=1}^{3} T_{L_{\leq}(R_{W^i}, R_{W^i}(x))}(x)$, then four cases may occur:

1. $y \in \text{ri}\left(T_{L_{\leq}(R_{W^i}, R_{W^i}(x))}(x)\right)$, $i = 1,2,3$ (see Figure 3).

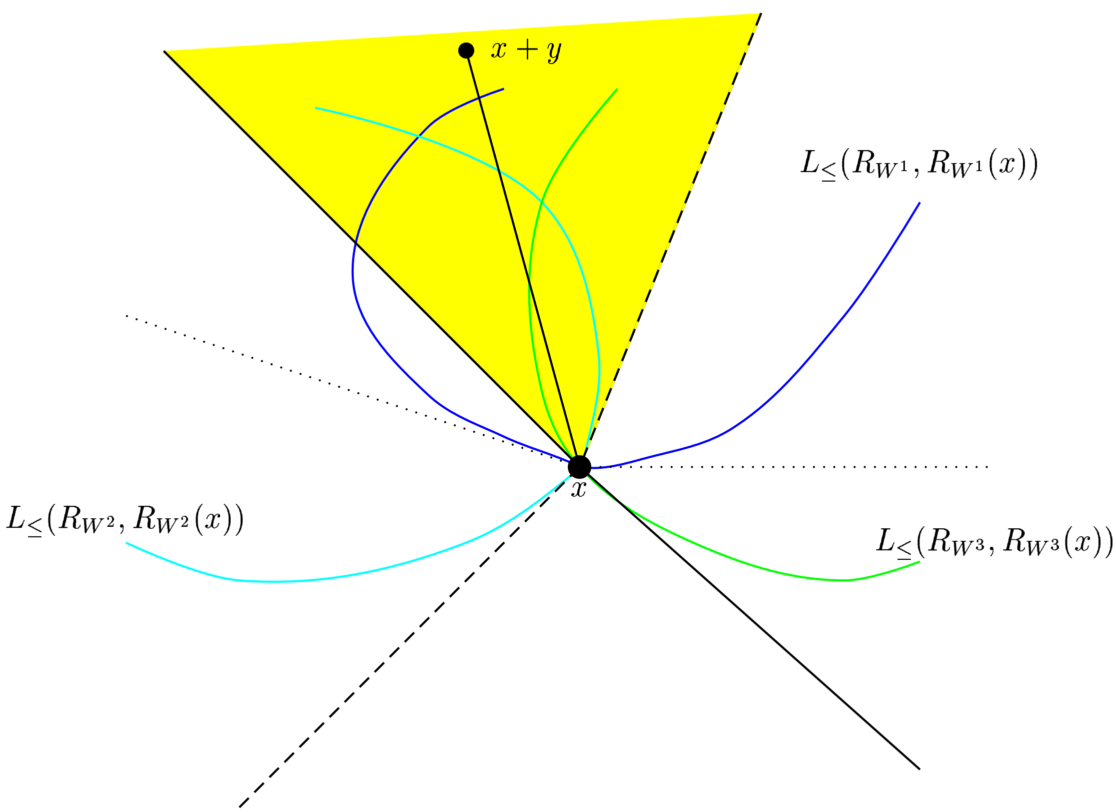

Figure 3: Case $\bigcap_{i=1}^{3} \text{ri}\left(T_{L_{\leq}(R_{W^i}, R_{W^i}(x))}(x)\right) \neq \emptyset$.

Since, $y \in \bigcap_{i=1}^{3} \text{ri}\left(T_{L_{\leq}(R_{W^i}, R_{W^i}(x))}(x)\right)$, there exists $\lambda_i > 0$ such that $x + \lambda_i y \in L_{\leq}(R_{W^i}, R_{W^i}(x))$ for $i = 1, 2, 3$. We define $\lambda := \min\{\lambda_1, \lambda_2, \lambda_3\} > 0$. Using $x \in \bigcap_{i=1}^{3} L_{\leq}(R_{W^i}, R_{W^i}(x))$ and the convexity of $\bigcap_{i=1}^{3} L_{\leq}(R_{W^i}, R_{W^i}(x))$ we have that $x + \lambda y \in \bigcap_{i=1}^{3} L_{\leq}(R_{W^i}, R_{W^i}(x))$, and this contradicts $a)$.

2. $y \in \text{ri}\left(T_{L_{\leq}(R_{W^i}, R_{W^i}(x))}(x)\right)$, $i = 1, 2$ and $y \notin \text{ri}\left(T_{L_{\leq}(R_{W^3}, R_{W^3}(x))}(x).\right)$.

   Then, one of the facets of $T_{L_{\leq}(R_{W^3}, R_{W^3}(x))}(x)$ belongs to $\bigcap_{i=1}^{2} \text{ri}\left(T_{L_{\leq}(R_{W^i}, R_{W^i}(x))}(x)\right)$. Hence, we have that $\bigcap_{i=1}^{3} \text{ri}\left(T_{L_{\leq}(R_{W^i}, R_{W^i}(x))}(x)\right) \neq \emptyset$ and we are in Case 1.

3. $y \in \text{ri}\left(T_{L_{\leq}(R_{W^1}, R_{W^1}(x))}(x)\right)$ and $y \notin \text{ri}\left(T_{L_{\leq}(R_{W^i}, R_{W^i}(x))}(x)\right)$, $i = 2, 3$.

   Then, one of the facets of $\bigcap_{i=2}^{3} T_{L_{\leq}(R_{W^i}, R_{W^i}(x))}(x)$ belongs to $\text{ri}\left(T_{L_{\leq}(R_{W^1}, R_{W^1}(x))}(x)\right)$. Moreover, $I_{23}^{<}(x) \neq \emptyset$ then

   $$\text{ri}\left(\cap_{i=2}^{3} T_{L_{\leq}(R_{W^i}, R_{W^i}(x))}(x)\right) = \cap_{i=2}^{3} \text{ri}\left(T_{L_{\leq}(R_{W^i}, R_{W^i}(x))}(x)\right) \neq \emptyset.$$

   This implies that

   $$\cap_{i=2}^{3} \text{ri}\left(T_{L_{\leq}(R_{W^i}, R_{W^i}(x))}(x)\right) \cap \text{ri}\left(T_{L_{\leq}(R_{W^3}, R_{W^3}(x))}(x)\right) \neq \emptyset,$$

   and we are again in Case 1.

4. $y \notin \text{ri}\left(T_{L_{\leq}(R_{W^i}, R_{W^i}(x))}(x)\right)$, $i = 1, 2, 3$.

   We have that $y \in \bigcap_{i=1}^{3} T_{L_{\leq}(R_{W^i}, R_{W^i}(x))}(x)$ then $y \in \text{rbd}(T_{L_{\leq}(R_{W^i}, R_{W^i}(x))}(x))$, $i = 1, 2, 3$. Hence, there exists a common facet for the three cones. Since $T_{L_{\leq}(R_{W^i}, R_{W^i}(x))}(x)$ and $T_{L_{\leq}(R_{W^j}, R_{W^j}(x))}(x)$ are convex and

   $$\text{ri}\left(T_{L_{\leq}(R_{W^i}, R_{W^i}(x))}(x)\right) \bigcap \text{ri}\left(T_{L_{\leq}(R_{W^j}, R_{W^j}(x))}(x)\right) \neq \emptyset$$

   for all $i, j \in \{1, 2, 3\}$, the cones $T_{L_{\leq}(R_{W^i}, R_{W^i}(x))}(x)$ and $T_{L_{\leq}(R_{W^j}, R_{W^j}(x))}(x)$ lie in the same halfspace generated by the common facet of the three cones. Therefore, $\cap_{i=1}^{3} \text{ri}\left(T_{L_{\leq}(R_{W^i}, R_{W^i}(x))}(x)\right)$ is not empty and we are again in Case 1.

Now, we prove the second assertion. Let $y \in T_{I_{ij}^{\leq}(x)}(x)$, then $x - y \in L_{\geq}(R_{W^i}, R_{W^i}(x)) \cap L_{\geq}(R_{W^j}, R_{W^j}(x))$ because $x - T_{I_{ij}^{\leq}(x)}(x) \subseteq L_{\geq}(R_{W^i}, R_{W^i}(x)) \cap L_{\geq}(R_{W^j}, R_{W^j}(x))$. Thus, we have that $R_{W^k}(x) \leq R_{W^k}(x - y)$ $k = i, j$. On the other hand, using $b)$ we obtain that $x \notin \mathcal{X}^*_{w-par}(W^i, W^j)$. Hence $x - y \notin \mathcal{X}^*_{w-par}(W^i, W^j)$ and therefore $\mathcal{X}^*_{w-par}(W^i, W^j) \cap \left(x - T_{I_{ij}^{\leq}(x)}(x)\right) = \emptyset$.

Since $\emptyset \neq I_{ij}^{<}(x) = L_{<}(R_{W^i}, R_{W^i}(x)) \cap L_{\leq}(R_{W^j}, R_{W^j}(x)) \subseteq \text{ri}\Big(L_{\leq}(R_{W^j}, R_{W^j}(x))\Big) \cap \Big(L_{\leq}(R_{W^j}, R_{W^j}(x))\Big)$ we have that (see Remark 5.3.2 in [HUL93]) $T_{L_{\leq}(R_{W^i}, R_{W^i}(x))}(x) \cap T_{L_{\leq}(R_{W^j}, R_{W^j}(x))}(x) = T_{I_{ij}^{\leq}(x)}(x)$ and the result follows. □

Lemma 5.2 *If we have that*

$$\bigcap_{i=1}^{3} L_{<}(R_{W^i}, R_{W^i}(x)) \neq \emptyset \tag{16}$$

then

$$\mathrm{ri}\left(\bigcap_{i=1}^{3} T_{L_{\leq}(R_{W^i},R_{W^i}(x))}(x)\right) \neq \{\emptyset\} \qquad \{0\} \notin \mathrm{ri}\left(\bigcap_{i=1}^{3} T_{L_{\leq}(R_{W^i},R_{W^i}(x))}(x)\right)$$

Proof:

First, since $\bigcap_{i=1}^{3} T_{L_{\leq}(R_{W^i},R_{W^i}(x))}(x)$ is a pointed cone at 0 then its relative interior does not contain 0. By (16) we have that $\bigcap_{i=1}^{3} \mathrm{ri}\left(L_{\leq}(R_{W^i}, R_{W^i}(x))\right) \neq \emptyset$ then $\bigcap_{i=1}^{3} T_{L_{\leq}(R_{W^i},R_{W^i}(x))}(x) = T_{\bigcap_{i=1}^{3} L_{\leq}(R_{W^i},R_{W^i}(x))}(x)$ (see [HUL93]). On the other hand, since $\bigcap_{i=1}^{3} L_{\leq}(R_{W^i}, R_{W^i}(x)) \subseteq x + T_{\bigcap_{i=1}^{3} L_{\leq}(R_{W^i},R_{W^i}(x))}(x)$ then

$$\begin{aligned} \emptyset \neq \bigcap_{i=1}^{3} L_{<}(R_{W^i}, R_{W^i}(x)) \quad &\subseteq \quad \mathrm{ri}\Big(\bigcap_{i=1}^{3} L_{<}(R_{W^i}, R_{W^i}(x))\Big) \\ \subseteq \mathrm{ri}\left(x + T_{\bigcap_{i=1}^{3} L_{\leq}(R_{W^i},R_{W^i}(x))}(x)\right) \quad &= \quad x + \mathrm{ri}\left(T_{\bigcap_{i=1}^{3} L_{\leq}(R_{W^i},R_{W^i}(x))}(x)\right) . \end{aligned}$$

Thus, we conclude that $\mathrm{ri}\left(T_{\bigcap_{i=1}^{3} L_{\leq}(R_{W^i},R_{W^i}(x))}(x)\right) \neq \emptyset$ and the result follows. □

Lemma 5.3 *If we have that* $I_{12}^{<}(x) \neq \emptyset$ *then*

$$I_{12}^{<}(x) \cap \mathcal{X}^*_{w-par}(W^1, W^2) \neq \emptyset.$$

Proof:

The set $I_{12}^{<}(x)$ is the set of points strictly dominating x. That means that any $y \in I_{12}^{<}(x)$ verifies $R_{W^i}(y) < R_{W^i}(x), \quad i = 1, 2$. Therefore, $\mathcal{X}^*_{w-par}(W^1, W^2) \cap I_{12}^{<}(x) \neq \emptyset$.
□

The next result shows that the 3−criteria solution is nothing else than a kind of hull defined by the involved bicriteria solutions.

Definition 5.1 *(See Figure 4) The curve* $z(t), t \in [0, \infty)$ *with* $z(0) = x$ *and* $\lim_{t\to\infty} \|z(t)\| = +\infty$ *separates the sets* A *and* B*, with respect to a convex cone* Γ *pointed at* x*, if*

a) $A, B \subset \Gamma$.

b) *There exists no continuous curve* $y(t) \subset \Gamma$, $\forall t \in [0, 1]$ *with* $y(0) \in A$, $y(1) \in B$ *and verifying that* $\{z(t) \;\; t \in (0, +\infty)\} \cap \{y(t) \;\; t \in [0, 1]\} = \emptyset$.

Let us denote $\mathcal{X}^*_{w-par}(2) := \bigcup_{\substack{i,j \in \{1,2,3\} \\ i \neq j}} \mathcal{X}^*_{w-par}\left(W^i, W^j\right)$, the union of all bicriteria chains for three considered criteria.

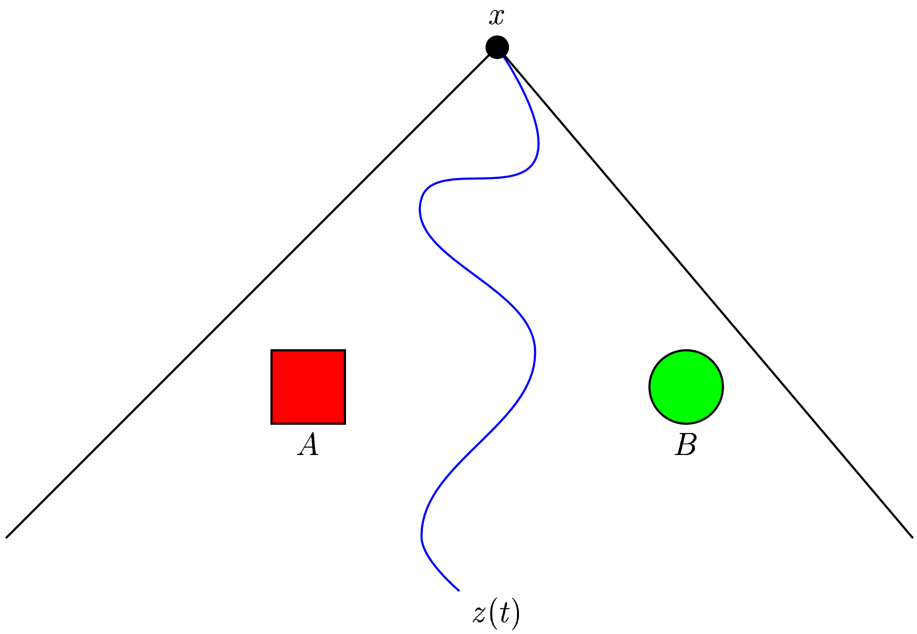

Figure 4: $z(t)$ separates the sets A and B with respect to the pointed cone at x.

Proposition 5.1

$$\mathcal{X}^*_{w-par}(W^1, W^2, W^3) = encl\Big(\mathcal{X}^*_{w-par}(2)\Big)$$

where $encl\Big(\mathcal{X}^*_{w-par}(2)\Big)$ *is the bounded region whose boundary is* $\mathcal{X}^*_{w-par}(2)$.

Remark 5.1 It is worth noting that the region $encl\Big(\mathcal{X}^*_{w-par}(2)\Big)$ is well-defined because the set $\mathcal{X}^*_{w-par}(2)$ is connected (see [War83]). In addition, this region can be equivalently defined, as the set of points such that if $x \in encl\Big(\mathcal{X}^*_{w-par}(2)\Big) \setminus \mathcal{X}^*_{w-par}(2)$ there is no continuous curve $z(t), \quad t \in [0, \infty)$ with $z(0) = x$ and $\lim_{t\to\infty} \|z(t)\| = +\infty$, verifying that $z(t) \notin \mathcal{X}^*_{w-par}(2), \quad \forall t \in [0, \infty)$.

Proof:

In order to prove that $encl\Big(\mathcal{X}^*_{w-par}(2)\Big) \subseteq \mathcal{X}^*_{w-par}(W^1, W^2, W^3)$, we note that $\mathcal{X}^*_{w-par}(W^i, W^j) \subseteq \mathcal{X}^*_{w-par}(W^1, W^2, W^3)\ \forall i, j \in \{1, 2, 3\}$. In the other case take a point x belonging to $encl\Big(\mathcal{X}^*_{w-par}(2)\Big) \setminus \mathcal{X}^*_{w-par}(2)$ and assume that x does not belong to $\mathcal{X}^*_{w-par}(W^1, W^2, W^3)$.

Since $x \notin \mathcal{X}^*_{w-par}(W^1, W^2, W^3)$ we have that $\bigcap_{i=1}^3 L_<(R_{W^i}, R_{W^i}(x))(x) \neq \emptyset$. Then, by Lemma 5.2, $x-$ri $\left(\bigcap_{i=1}^3 T_{L_\leq(R_{W^i}, R_{W^i}(x))}(x)\right) \neq \{x\}$. Now, since $x \in encl\Big(\mathcal{X}^*_{w-par}(2)\Big)\setminus$

$\mathcal{X}^*_{w-par}(2)$ and $x - \text{ri}\left(\bigcap_{i=1}^3 T_{L_\leq(R_{W^i},R_{W^i}(x))}(x)\right)$ is a cone pointed at x then

$$S := x - \text{ri}\left(\bigcap_{i=1}^{3} T_{L_\leq(R_{W^i},R_{W^i}(x))}(x)\right) \cap \mathcal{X}^*_{w-par}(2) \neq \emptyset.$$

Let $y \in S$, since $y \in x - \text{ri}\left(\bigcap_{i=1}^3 T_{L_\leq(R_{W^i},R_{W^i}(x))}(x)\right) \subseteq I\!R^2 \backslash \left(\bigcup_{i=1}^3 T_{L_\leq(R_{W^i},R_{W^i}(x))}(x)\right)$ then $R_{W^i}(x) < R_{W^i}(y)$, $i = 1, 2, 3$. Therefore, $y \notin \mathcal{X}^*_{w-par}(W^1, W^2, W^3) \supseteq \mathcal{X}^*_{w-par}(2)$ which contradicts that $y \in \mathcal{X}^*_{w-par}(2)$.

Hence, we have that

$$encl\Big(\mathcal{X}^*_{w-par}(2)\Big) \subseteq \mathcal{X}^*_{w-par}(W^1, W^2, W^3).$$

Now, let $x \in \mathcal{X}^*_{w-par}(W^1, W^2, W^3)$. We must prove that $x \in encl\Big(\mathcal{X}^*_{w-par}(2)\Big)$.

First, if there exists $i, j \in \{1, 2, 3\}$ such that $I^<_{ij}(x) = \emptyset$ then $x \in \mathcal{X}^*_{w-par}(W^i, W^j) \subseteq \mathcal{X}^*_{w-par}(2)$.

Second, if we have $I^<_{ij}(x) \neq \emptyset$, $\forall i, j \in \{1, 2, 3\}$, since $x \in \mathcal{X}^*_{w-par}(W^1, W^2, W^3)$ then $\bigcap_{i=1}^3 L_<(R_{W^i}, R_{W^i}(x)) = \emptyset$. Therefore, the conditions of Lemmata 5.1 and 5.3 are fulfilled (see Figure 5). This implies that

$$C_{ij} := I^<_{ij}(x) \cap \mathcal{X}^*_{w-par}(W^i, W^j) \neq \emptyset \tag{17}$$

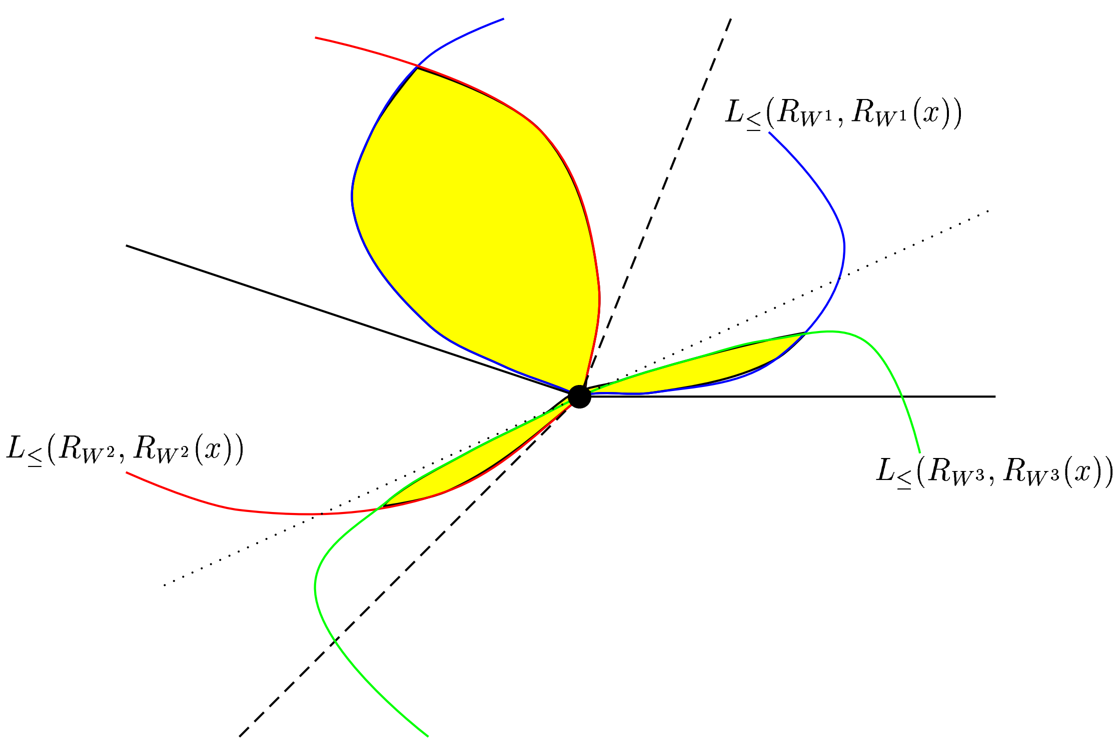

Figure 5: Case $x \in \mathcal{X}^*_{w-par}(W^1, W^2, W^3) \setminus \mathcal{X}^*_{w-par}(2)$.

We must prove that there exists a chain of efficient points for two criteria surrounding the point x. We prove that by contradiction.

Assume that there exists a continuous curve $z(t), \quad t \in [0, \infty)$ such that (see Figure 6),

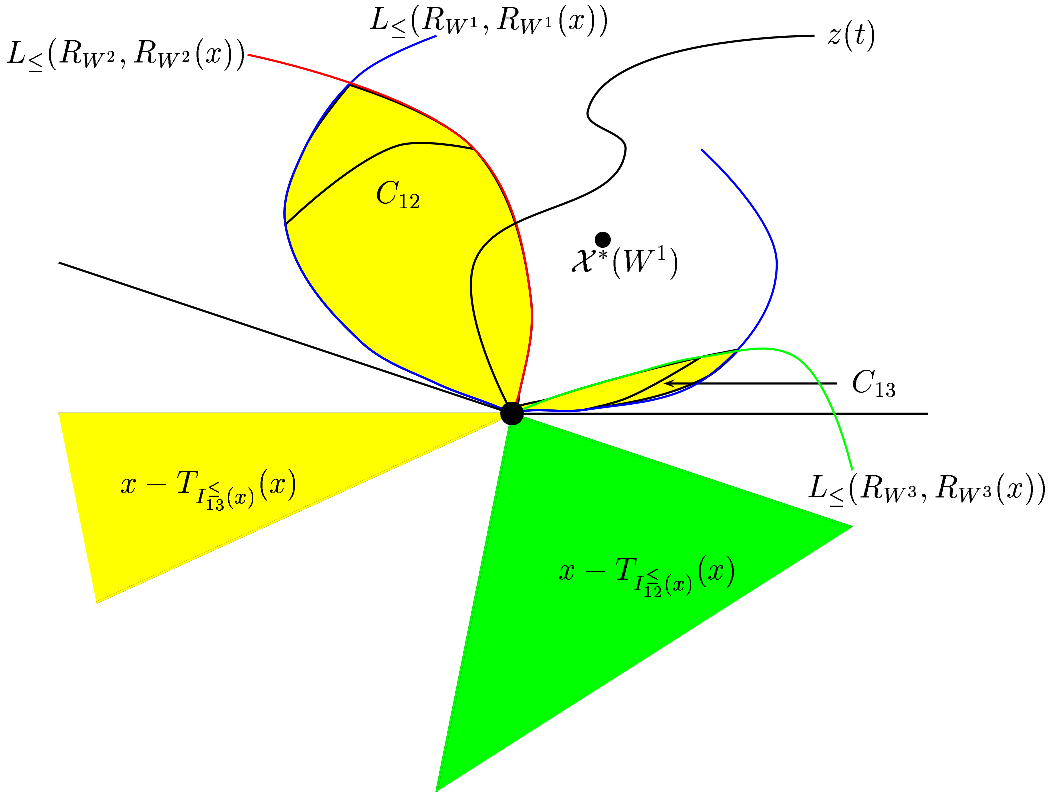

Figure 6: $z(t)$ separates the sets C_{12} and C_{13} with respect to the cone $x + T_{L_{\leq}(R_{W^1}, R_{W^1}(x))}(x)$.

a) $z(t)$ separates the sets C_{12} and C_{13} with respect to the cone $x + T_{L_{\leq}(R_{W^1}, R_{W^1}(x))}(x)$.

b) $\mathcal{X}^*_{w-par}(2) \cap \left(x + T_{L_{\leq}(R_{W^1}, R_{W^1}(x))}(x)\right) \cap \{z(t) \ : \ t \in [0, \infty)\} = \emptyset$.

First of all, $\mathcal{X}^*(W^1) \subseteq L_{\leq}(R_{W^1}, R_{W^1}(x)) \subseteq x + T_{L_{\leq}(R_{W^1}, R_{W^1}(x))}(x)$. In addition, we have that,

1.

$$\mathcal{X}^*(W^1) \cup C_{12} \subseteq \mathcal{X}^*_{w-par}(W^1, W^2) \subseteq I\!R^2 \setminus \left(x - \left(T_{L_{\leq}(R_{W^1}, R_{W^1}(x))}(x) \cap T_{L_{\leq}(R_{W^2}, R_{W^2}(x))}(x)\right)\right)$$

(by Lemma 5.1), and by Remark 5.3.2 [HUL93] we also have that

$$T_{L_{\leq}(R_{W^1}, R_{W^1}(x))}(x) \cap T_{L_{\leq}(R_{W^2}, R_{W^2}(x))}(x) = T_{I^{\leq}_{12}(x)}(x).$$

2. $\mathcal{X}^*(W^1) \cup C_{13} \subseteq \mathcal{X}^*_{w-par}(W^1, W^3) \subseteq I\!R^2 \setminus \left(x - T_{I^{\leq}_{13}(x)}(x)\right)$ (by Lemma 5.1).

This means that $\mathcal{X}^*_{w-par}(W^1, W^2)$ and $\mathcal{X}^*_{w-par}(W^1, W^3)$ cannot cross $x - T_{I^{\leq}_{12}(x)}(x)$ and $x - T_{I^{\leq}_{13}(x)}(x)$ respectively. On the other hand, we know that both $\mathcal{X}^*_{w-par}(W^1, W^2)$ and $\mathcal{X}^*_{w-par}(W^1, W^3)$ are connected sets containing $\mathcal{X}^*(W^1)$. Then, three cases can occur:

1. $\mathcal{X}^*(W^1)$ is separated from C_{12} by $z(t)$ then $\mathcal{X}^*_{w-par}(W^1, W^2) \cap \{z(t) : t \in [0, \infty)\} \neq \emptyset$.
2. $\mathcal{X}^*(W^1)$ is separated from C_{13} by $z(t)$ then $\mathcal{X}^*_{w-par}(W^1, W^3) \cap \{z(t) : t \in [0, \infty)\} \neq \emptyset$.
3. $\mathcal{X}^*(W^1) \cap \{z(t) \ : \ t \in [0, \infty)\} \neq \emptyset$.

Therefore, all of these three cases contradict the initial hypothesis.

We can use the same arguments with C_{12} as well as C_{23}, C_{13} and C_{23} to obtain that the point x belongs to the region surrounded by the set of weakly efficient points for each two functions. □

Now we have collected all neccessary technical details to state the main result about the geometrical structure of $\mathcal{X}^*_{par}\left(W^1, W^2, \ldots, W^Q\right)$.

Theorem 5.1

$$\mathcal{X}^*_{par}\left(W^1, W^2, \ldots, W^Q\right) = \bigcup_{i,j,k} \mathcal{X}^*_{w-par}(W^i, W^j, W^k)$$

Proof:
Since the objective functions R_{W^i} are strictly convex, it follows that $\mathcal{X}^*_{par}\left(W^1, \ldots, W^Q\right) = \mathcal{X}^*_{w-par}\left(W^1, \ldots, W^Q\right)$. Then, $x \in \mathcal{X}^*_{w-par}\left(W^1, \ldots, W^Q\right)$ iff $\bigcap\limits_{1 \leq i \leq Q} L_<(R_{W^i}, R_{W^i}(x)) = \emptyset$. This intersection is empty if and only if there exist $i, j, k \in Q$ such that $L_<(R_{W^i}, R_{W^i}(x)) \cap L_<(R_{W^j}, R_{W^j}(x)) \cap L_<(R_{W^k}, R_{W^k}(x)) = \emptyset$ (see Theorem of Helly [Roc70]) and this is equivalent to $x \in \mathcal{X}^*_{w-par}\left(W^i, W^j, W^k\right)$. Since in any case

$$\bigcup_{\substack{i,j,k \\ i \neq j \neq k}} \mathcal{X}^*_{w-par}\left(W^i, W^j, W^k\right) \subset \mathcal{X}^*_{w-par}\left(W^1, W^2, \ldots, W^Q\right)$$

and the proof is complete. □

As a direct consequence of the results of this section we get the following alogrithm.

ALGORITHM 5.1
Input:

1. *Demand points* $A \subset \mathbb{R}^2$.
2. *Weight sets* $W^i = (w^i_a)_{a \in A}$, $i = 1, \ldots, Q$.

Output:

1. $\mathcal{X}^*_{w-par}(W^1, \ldots, W^Q)$.

<u>*Steps:*</u>

1. *Computation of the set* $\mathcal{X}^*_{par}(W^i, W^j)\ \forall i < j \in 1, 2, 3$
2. *Compute for all* $i, j, k \in \{1, \ldots, Q\}$ $\mathcal{X}^*_{w-par}(W^i, W^j, W^k)$.
3. *Compute* $encl(W^1, \ldots, W^Q) = \bigcup_{i,j,k} \mathcal{X}^*_{w-par}(W^i, W^j, W^k)$.
4. *END* □

Example 5.1 *We use the data of Example 4.1 and add two additional existing facilities* $a_{17} = (14, 12)$ *and* $a_{18} = (15, 13)$.

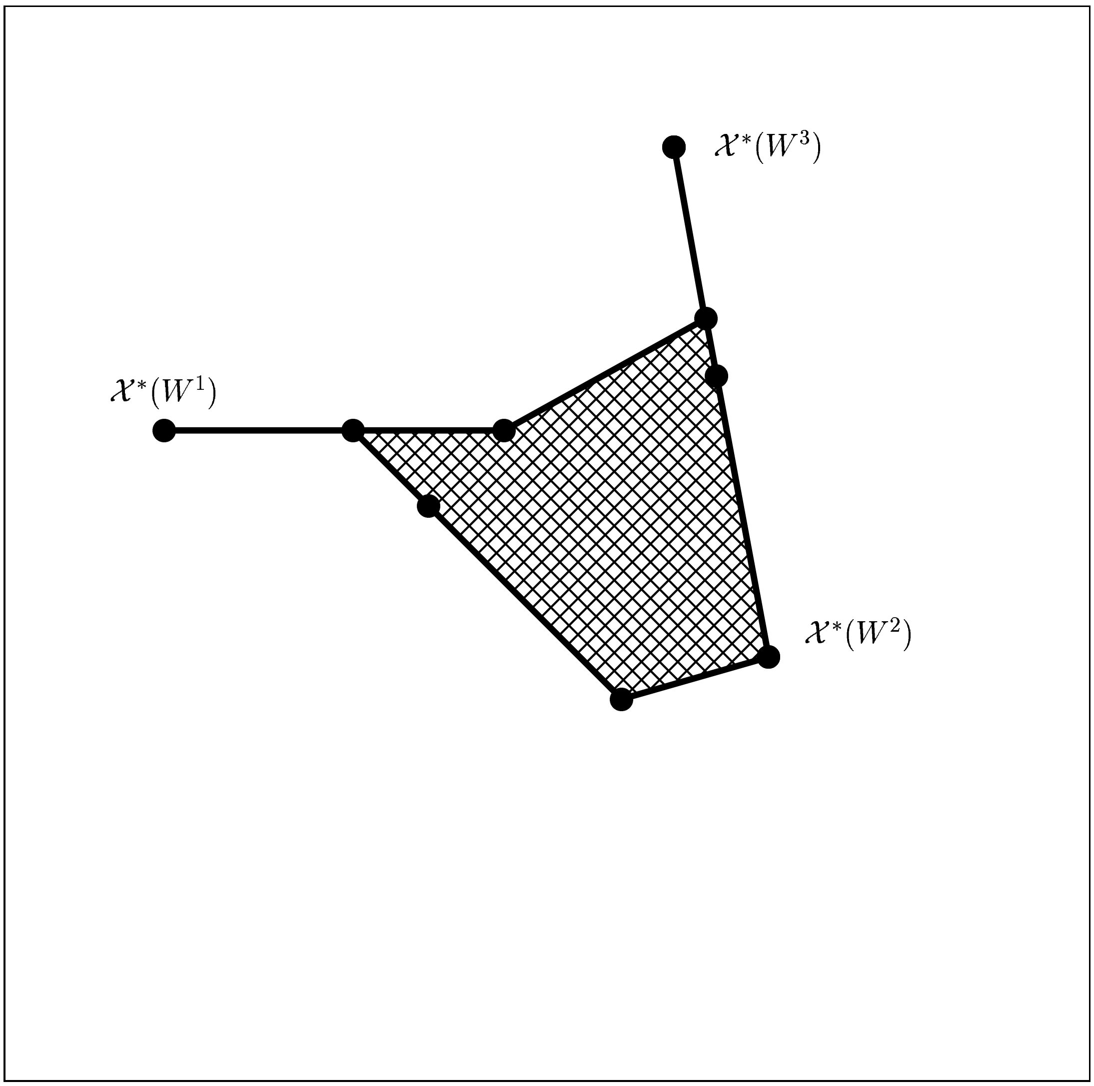

Figure 7: Illustration of Example 5.1. The bold part constitutes the set of Pareto solutions for all three criteria.

Now we have three decision makers, each of them having two sets of weights: $W^1 = \{w^{11}, w^{12}\}$ *with*

- $w^{11} = (1,1,1,1,0,0,0,0,0,0,0,0,0,0,0,0,0,0)$ *and*
- $w^{12} = (0,0,0,0,1,1,1,1,0,0,0,0,0,0,0,0,0,0)$*;*

$W^2 = \{w^{21}, w^{22}\}$ *with*

- $w^{21} = (0,0,0,0,0,0,0,0,1,1,1,1,0,0,0,0,0,0)$ *and*
- $w^{22} = (0,0,0,0,0,0,0,0,0,0,0,0,1,1,1,1,0,0)$*;*

$W^3 = \{w^{31}, w^{32}\}$ *with*

- $w^{31} = (1,1,1,1,0,0,0,0,0,0,0,0,0,0,0,0,0,0)$ *and*
- $w^{32} = (0,0,0,0,0,0,0,0,0,0,0,0,0,0,0,0,1,1)$.

According to the results of this section, we compute the Pareto chain for all three bicriteria subproblems $\mathcal{X}^*_{par}(W^1, W^2)$, $\mathcal{X}^*_{par}(W^1, W^3)$, $\mathcal{X}^*_{par}(W^2, W^3)$. *The result is shown in Figure 7. Note that according to the results obtained also the marked enclosed region is Pareto optimal.*

The algorithms in this paper were implemented with LOLA [Ham97] and the program code is available upon request from lola@mathematik.uni-kl.de.

6 Conclusions

In this paper we have shown how to derive an efficient algorithm for a robustness concept in multicriteria location. An emphasis was put on the geometrical structure of this multicriteria model. Extensions to higher dimensions, to other distance measures and to more general objective function seem to be natural and are currently under research.

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