

Lagrangian Bounds for the Daily Photograph Scheduling of an Earth Observation Satellite

G.M. Ribeiro and L.A.N. Lorena

Laboratory for Computing and Applied Mathematics - LAC
Brazilian National Institute for Space Research - INPE
C. Postal 515 – 12245-970 – São José dos Campos - SP
BRAZIL

E-mail: glaydston@lac.inpe.br, lorena@lac.inpe.br

Keywords: satellite photograph scheduling, lagrangian relaxation, optimization.

The daily photograph scheduling problem (DPSP) is an important task for several earth observation satellites. This problem consists in defining a subset of photographs from a set of candidate photographs which will be effectively taken by satellite. However, this subset must respect a large number of hard constraints but maximizing a profit function.

The profit function reflects several criteria such as client importance, demand urgency, meteorological forecasts and so on (Vasquez & Hao, 2001). The constraints include both physical constraints such as the recording capacity on board of the satellite and logical constraints such as non overlapping trials and meeting the minimal transition time between two successive trials on the same camera.

In the literature, Bensana *et al* (1999) proposed benchmark problems obtained from *SPOT* satellites which constitute a family of earth optical observation satellites that are developed by the *CNES* (French *Centre National d'Etudes Spatiales* www.cnes.fr) and exploited by the *SPOT Image* company (www.spotimage.fr).

Vasquez & Hao (2001), based on the benchmark problems, proposed a mathematical formulation that is a generalized version of the well-known knapsack model, which includes large number of binary and ternary logical constraints. This formulation is presented bellow:

$$\text{Max } v(DPSP) = \sum_{i=1}^m g_i x_i \quad (1)$$

$$\text{Subject to } \sum_{i=1}^m c_i x_i \leq \text{Max_Capacity} \quad (2)$$

$$x_i + x_j \leq 1 \quad \forall (x_i, x_j) \in C_2 \quad (3)$$

$$x_i + x_j + x_k \leq 2 \quad \forall (x_i, x_j, x_k) \in C_3 \quad (4)$$

$$x_i + x_j + x_k \leq 2 \quad \forall (x_i, x_j, x_k) \in C_4 \quad (5)$$

$$x_i \in \{0,1\} \quad \forall i = 1 \dots m$$

Where:

- m is the total number of candidate photographs considering camera and type of photograph (mono or stereo);
- g_i is the profit assigned to candidate photograph x_i ;
- c_i is the size assigned to candidate photograph x_i ;
- Max_Capacity is the maximal recording capacity. Constraints (2) state that the sum of the sizes of photographs cannot exceed Max_Capacity ;
- C_2 is the set of all pairs (x_i, x_j) whose photographs cannot be obtained simultaneous. Constraints (3) involve the non overlapping of two trials, the minimal transition time between two successive trials of a camera, and also limitations on instantaneous data flow;
- C_3 is a set of three candidate photographs (x_i, x_j, x_k) that cannot appear simultaneous. Constraints (4) are known as ternary constraints, involve limitations on instantaneous data flow;
- C_4 is a set of three mono candidate photographs (x_i, x_j, x_k) that must be obtained by only one camera on the satellite. Constraints (5) ensure that each mono photograph must be taken a once.

Considering the formulation above, some relaxations were tested to verify the quality of the bounds generated. We performed experiments with linear and lagrangean relaxations and compared our results with the literature. For lagrangean relaxations, the best results were found with a lagrangean relaxation with clusters (LagClus) (Ribeiro & Lorena, 2005; 2006) that is obtained after a graph representation of the DPSP that is partitioned into clusters. The main results are shown bellow.

Table 1. Main results

Instance	Optimal/Best Solution (v^*)	Linear relaxation		Column Generation (Gabrel, 1990)		Partitioning (Vasquez & Hao, 2003)		LagClus	
		Bound (v)	GAP	Bound (v)	GAP	Bound (v)	GAP	Bound (v)	GAP
54	70	83.00	15.66	71.44	2.02	70	0.00	70	0.00
29	12032	13057.00	7.85	-	-	12032	0.00	12032	0.00
42	108067	190567.50	43.29	108067.00	0.00	108067	0.00	108067	0.00
28	56053	221090.50	74.65	70053.00	19.98	58053	3.45	62053	9.67
5	115	315.00	63.49	119.00	3.36	116	0.86	115	0.00
404	49	96.00	48.96	53.66	8.68	49	0.00	49.99	0.00
408	3082	5188.00	40.59	3091.75	0.32	3083	0.03	3082.89	0.00
412	16102	31323.50	48.59	16433.97	2.02	16102	0.00	16103	0.01
414	22120	40416.00	45.27	-	-	22120	0.00	22122.27	0.01
503	9096	12637.50	28.02	9595.00	5.20	9096	0.00	9096	0.00
505	13100	22236.00	41.09	14107.75	7.14	13103	0.02	13100	0.00
507	15137	27361.50	44.68	17639.22	14.19	15137	0.00	15138	0.01
509	19125	36394.00	47.45	-	-	19125	0.00	19125	0.00
1401	176056	300000.00	41.31	-	-	180062	2.22	192530.9	8.56
1403	176140	300149.00	41.32	-	-	180160	2.23	195654.9	9.97
1405	176179	300207.00	41.31	-	-	179226	1.70	198952.1	11.45
1407	176245	300385.00	41.33	-	-	177304	0.60	189080.2	6.79
1502	61158	64160.50	4.68	-	-	61158	0.00	61158	0.00
1504	124243	191279.00	35.05	-	-	124258	0.01	124243.6	0.00
1506	168247	276863.00	39.23	-	-	168294	0.03	179699.5	6.37

GAP = $(v - v^*)/v$ (%) and “-” means no result is available.

Table 1 shows that LagClus provided better bounds than linear relaxation and Gabrel’s column generation. Comparing our results with the partitioning of Vasquez & Hao (2003), only in some cases, LagClus provided better bounds, however LagClus in the worst case, elapsed 53,955 seconds to conclude whereas the partitioning elapsed days to weeks to finish. It shows that LagClus can be used in a branch-and-price algorithm for example, to prove the optimality of some instances.

REFERENCES

- Bensana E., Lemaître M. and Verfaillie D. (1999). *Earth observation satellite management*. Constraints, 4 (3), 293-299.
- Gabrel, V. (1999). *Improved linear programming bounds via column generation for daily scheduling of earth observation satellite*. Research Report 99-01, LIPN, Université de Paris XIII, Paris.
- Ribeiro G.M. and Lorena L.A.N. (2005) *Lagrangean relaxation with clusters and column generation for the manufacturer's pallet loading problem*. Computers and Operations Research. To Appear.
- Ribeiro G.M. and Lorena L.A.N. (2006) *Lagrangean relaxation with clusters for point-feature cartographic label placement problems*. Computers and Operations Research. To Appear.
- Vasquez M. and Hao J.K. (2001). *A logic-constrained knapsack formulation and a tabu algorithm for the daily photograph scheduling of an earth observation satellite*, J. of Computational Optimization and Applications, 20, 137-157.
- Vasquez M. and Hao J.K. (2003). *Upper bounds for the SPOT 5 daily photograph scheduling problem*, J. of Combinatorial Optimization, 7, 87-103.