# Constrained Shortest Path Query in a Large Time-Dependent Graph

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## ABSTRACT

The constrained shortest path (CSP) query over static graphs s has been extensively studied, since it has wide applications in transportation networks, telecommunication networks and etc. Such networks are dynamic and evolve over time, being modeled as *time-dependent graphs*. Therefore, in this paper, we study the CSP query over a large time-dependent graph. Specifically, we study the point CSP (PCSP) query and interval CSP (ICSP) query. We formally prove that it is NP-complete to process a PCSP query and at least EXPSPACE to answer an ICSP query. We propose approximate sequential algorithms to answer the PCSP and ICSP queries efficiently. We also develop parallel algorithms for the queries that guarantee to scale with big time-dependent graphs. Using real-life graphs, we experimentally verify the efficiency and scalability of our algorithms.

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#### 1. INTRODUCTION

The constrained shortest path (CSP) query over a graph is to find the best path from source to destination based on one criterion with a constraint on another criterion [14, 16]. The CSP query in static graphs has been studied extensively [14, 16, 21, 29] because it has wide applications. In route planning over transportation networks, a traveler has a tour plan to Beijing with maximum budgets on different reimbursement categories. His/her travel budget is 1,000 RMB, his/her accommodation budget is 5,000 RM-B, and other budget is 6,000 RMB. Thus, he may want to compute a shortest route to Beijing with toll payment within 1,000 RMB. In this scenario, he should compute a CSP query that minimizes the total travel time within the budget for toll payment. In an online navigation system, the constraint can be presented to the user in the form of a slider

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bar, which drastically simplifies user-system interactions. In telecommunication networks, a routing algorithm not only computes a fastest route, but also guarantees the packet loss rate within a threshold for a reliable transmission [28]. In reality, graphs often evolve over time. For example, buses and trains run at different frequencies on schedule-based public transportation systems, and road networks are consistently congested during rush hours. The Vehicle Information and Communication System (VICS) and the European Traffic Message Channel (TMC) are two transportation systems, which can provide real-time traffic information to users. Such transportation networks are *time-dependent graphs*, i.e., the travel time for a road varies over time. Therefore, in this paper, we study the CSP query over a large time-dependent graph  $G_t$ .

Every edge e = (u, v) in  $G_t$  has two types of costs:  $f_e(t)$ and  $w_e(t)$ .  $f_e(t)$  is the time cost for specifying how long it takes to travel through an edge e, and  $w_e(t)$  is the weight (e.g, the toll fee) for traveling through an edge e. Both  $f_e(t)$ and  $w_e(t)$  are functions that are dependent on the departure time t at the starting endpoint u of the edge e = (u, v).

When  $f_e(t)$  is discrete, we refer  $G_t$  to a discrete timedependent graph. When  $f_e(t)$  is continuous, we refer  $G_t$ to a continuous time-dependent graph. In this paper, we consider a continuous time-dependent graph for two reasons. First, continuous  $G_t$  is a general model, and discrete  $G_t$ is a special case of continuous  $G_t$ . Second, a continuous  $G_t$  can model many real networks, e.g., road networks [19], schedule-based public transportation networks [32] and computer networks [24].

The query types over continuous time-dependent graphs include the point query and the interval query. The point query computes the shortest path for a departure time point, while the interval query has the departure time within a period [24]. In this paper, we study point CSP (PCSP) queries and interval CSP (ICSP) queries over continuous time-dependent graphs. Below is an example.

**Example** 1. Figure 1 shows a continuous time-dependent graph  $G_t$  with time-function  $f_e(t)$  and weight-function  $w_e(t)$  assigned to every edge e of  $G_t$ . In Figure 1(c),  $f_{e_2}(t)$  is the time-function of edge  $e_2$ , which is a piece-wise linear function. Also in this figure,  $w_{e_2}(t)$  is the weight-function of edge  $e_2$ , which is a piece-wise constant function.

Assume that a person P would like to travel from a source node  $s = v_1$  to a destination node  $d = v_3$  in  $G_t$ . For a PCSP query, we consider the following scenario. Given a specific departure time  $t_s$  from s and a budget constraint  $\Delta$ , P would like to compute the earliest arrival time point at d, but takes

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Figure 1: A continuous time-dependent graph.

a toll payment at most  $\Delta$ . For an ICSP query, we consider the following scenario. Given a departure period  $[t_{s1}, t_{s2}]$ from s and a budget constraint  $\Delta$ , P would like to compute the earliest arrival time function (with domain  $[t_{s1}, t_{s2}]$ ) at d, but takes a toll payment at most  $\Delta$ .

An interval query over time-dependent graphs usually computes the time function (also called speed profile [19]), which is very useful in practice. For example, the answer of an interval query gives the result of any point query by inputting the starting time point into the time function [24]. Therefore, an interval CSP also computes the earliest arrival time function in this paper.

There are some challenges in processing PCSP and ICSP queries efficiently, as explained below.

**Challenges.** The CSP query over a static graph is a classical NP-complete problem [13]. The extension from a static graph to a time-dependent graph increases the expressivity of the CSP query. Therefore, it may be more difficult to process the CSP query over time-dependent graphs than over static graphs. We prove that it is NP-complete to process the PCSP queries over continuous time-dependent graphs. However, the complexity becomes at least EXPSPACE in processing an ICSP query over continuous time-dependent graphs, and there is no polynomial time algorithm that can approximate the query with guarantee.

**Our Approaches.** To attack the hard problems, we propose novel algorithms. Denote **StaCSP** by an algorithm that solves the static CSP query. We first show that **StaCSP** can easily be extended to process the PCSP queries over continuous time-dependent graphs. To attack the harder problem (ICSP queries over continuous time-dependent graphs), we propose acceleration techniques by exploiting the structural properties of time-functions. Moreover, we develop parallel algorithms for the ICSP query that guarantee to scale with big time-dependent graphs.

Contributions. This paper aims to answer these questions.

(1) We conduct the study on CSP queries over large timedependent graphs by incorporating continuous time and weight functions, and we formally define these problems in Section 2. We also study the problem complexities of the CSP queries in this section.

(2) We build connections between the static CSP query and the dynamic CSP queries, and adapt the algorithm (StaCSP) of the static CSP query to processing the dynamic PCSP query in Section 3. We propose a novel sequential algorithm (SICSP) to answer the dynamic ICSP query by exploiting the structural properties of time and weight functions in Section 3.

(4) We develop two parallel algorithms that guarantee queries to scale with graphs in Section 4.

(5) Using real road networks, we experimentally verify the effectiveness and scalability of SICSP (Section 5). We find the following. (a) SICSP is feasible on large graphs. It takes 17 seconds and 21MB memory on a graph of 5 million nodes and the process is accelerated by 22 times using 12 machines by our proposed method. (b) Our two parallel algorithms are parallel scalable: they are on average 4.3 and 4.6 times faster on large graphs, when the number of machines increases from 4 to 20.

Related Work. We categorize it as follows:

Shortest path over discrete time-dependent graphs. The simplest model of a time-dependent traffic network is the discrete time-dependent graph (or "timetable" graph). The timetable associated with each node consists of time-dependent events (e. g., a vehicle departing from a stop) that happen at discrete points in time.

A basic version of the model [27] contains a node for every departure and arrival event, with consecutive departure and arrival events linked by connection (or travel) edges. Several path planning algorithms (such as earliest arrival time path, latest departure time path, and shortest duration time path) have been proposed for such graphs. Cooke et al. [9] proved that these queries could be solved with a modified version of Dijkstra's algorithm. However, it does not scale well with the size of the graph and several techniques, such as indexing have therefore been proposed to improve efficiency [33, 32, 34]. All these studies aim to optimize the time objective, and the algorithms there are almost the same. For example, our algorithms can directly solve the problems concerning the latest departure time path and the shortest duration time path with minor modifications. Some studies [7, 26] have aimed to optimize the earliest arrival time and number of transfers for time-table graphs. Their methods cannot solve our problem as the other optimized objective is different (ours is the weight-optimal objective).

With respect to the weight-optimal objective, several studies in the field of operation research consider the weightoptimal path problem in the context of the discrete time model [8]. They develop dynamic programming schemes to obtain the exact solution, but their time complexities are very high and cannot cope with a large graph. Close to our work is [35], they define a discrete time function  $f_{i,j}(v_i, v_j)$  and a discrete weight function  $w_{i,j}(v_i, v_j)$  for each edge  $(v_i, v_j)$ , and aim to find the path with the minimum weight, not the minimum time.

Shortest path over continuous time-dependent graphs.

The drawbacks of the discrete time model are two-fold. First, this model cannot represent the state of the graph between two discrete time points, which might yield inaccurate results. Second, the memory and processing requirements are high. A more precise way to describe a time-dependent traffic network is to use the continuous time-dependent function. For the point query, computing the earliest arrival time can also be done by making a minor modification to Dijkstra's algorithm if the first-in-first-out (FIFO) property holds at the continuous model [9, 23]. Concerning the interval query, recent work [19] have studied the shortest duration time path problem without the FIFO property as this approach allows to wait at intermediate nodes during the route. However, it assumes that every edge function still has the FIFO property, and thus the problem can be easily solved by a Dijkstra-based algorithm. On the other hand, the earliest arrival time path cannot be computed by this algorithm, because the whole graph does not have the FIFO property.

Other studies [24, 10, 12] have also provided Dijkstrabased algorithms to solve the problems with the continuous model, and the algorithm in [12] is the most efficient thereof because it applies the most precise refinement approach that expands the time interval step-by-step rather than computing the entire time interval iteratively. Other research has built different kinds of indices to accelerate the query, such as time-dependent CH [6] and time-dependent SHARC [11]. As far as we know, [30] is the only work to study the bi-criteria shortest path problem over continuous time-dependent graphs. The algorithm in [30] can give the exact answer to an ICSP query. However, the algorithm traverses all paths from source to destination, which may take exponential steps. Our proposed algorithm is efficient by only computing time functions of destination node rather than those of intermediate nodes from s to d. Therefore, our algorithm is nearly 200 times faster than the algorithm in [30] as shown in the experiments. [36] also studies the CSP query over time-dependent graphs. But it only gives exact solutions, and does not propose any approximate algorithms and parallel algorithms.

CSP query over static graphs. The CSP is a classical NPcomplete problem. Handler and Zang [14] proposed a method for exact CSP processing: one method formulated CSP as an integer linear programming (ILP) problem, and solved it with a standard ILP solver. This same methodology was used by Mehlhorn and Ziegelmann [22]. The state-of-theart solution for the exact CSP problem is that proposed in [15], which we call Sky-Dijk because it follows the general idea of Dijkstra's algorithm. To combat the hard problem, Hansen [15] proposed the first *c*-approximate solution, which runs in polynomial time, but has a high complexity. Lorenz and Raz. [20] reduced this complexity. However, this solution is much slower than an exact CSP algorithm, as shown in [18].

Our work differs from previous works in several ways. (a) The works on (discrete and continuous) time-dependent graphs advocate the Dijkstra-based algorithms, because all their algorithms utilize the following property: the earliest arrival time of a node  $v_i$  can be computed by the earliest arrival time of  $v'_i$ s incoming neighbors. However, this property no longer holds true for the problems proposed in this paper. (b) Previous works focus either on the time-optimal objective or the weight-optimal objective, whereas our problems concentrate on both time-optimal and weight-optimal objectives. One study on both optimal objectives is very inefficient, as it uses a very naive strategy. (c) All the works on the static CSP query do not consider the dynamic nature of time-dependent graphs. Therefore, we should propose novel algorithms to process CSP queries over continuous timedependent graphs.

## 2. PROBLEM DEFINITION

In this section, we will present the definition of continuous graph time-dependent graphs, based on which we define PCSP and ICSP queries.

## 2.1 Continuous Graph Model

**Time-Dependent Graph.** A time-dependent graph is a simple directed graph, denoted as  $G_t(V, E, F, W)$  (or  $G_t$  for short), where V is the set of nodes;  $E \subseteq V \times V$  is the set of edges; and F and W are two sets of non-negative value functions. For every edge  $e = (u, v) \in E$ , there are two functions: time-function  $f_e(t) \in F$  and weight-function  $w_e(t) \in W$ , where t is a time variable. A time function  $f_e(t)$  specifies how much time it takes to travel from u to v, if departing from u at time t. A weight function  $w_e(t)$  specifies how many weights (e.g., toll fee) it takes to travel from u to v, if departing from u at time t. We define |V| = n and |E| = m.

**Time Function.** The edge time function  $f_e(t)$  is a continuous and periodic (with time period T) function, defined as follows:  $\forall k \in \mathbb{N}, \forall t \in [0, T), f_e(kT + t) = f_e(t)$ , where  $f_e: [0, T) \to [1, T_e]$  such that  $\lim_{t \to T} f_e(t) = f_e(0)$ , for some fixed integer  $T_e$  denoting the maximum value of  $f_e(t)$ . Without loss of generality,  $f_e(t)$  can be approximately represented by a *piece-wise linear* (PWL) function. In fact, any continuous function could be approximated by a set of PWL functions by applying the numerical approximation method [25]. Since  $f_e$  is a periodic, continuous PWL function, it can be represented succinctly by the number  $K_e$  of breakpoints defining  $f_e$ . Let  $K = \sum_{e \in E} K_e$  denote the number of breakpoints to represent all the edge-time functions in  $G_t$ .

Figure 1 shows an example of a continuous time-dependent graph  $G_t$  with time function  $f_e(t)$  and weight function  $w_e(t)$  for each edge. In Figure 1(c),  $f_{e_2}(t)$  defines the time functions of the edge  $e_2 = (v_2, v_3)$ . The period T and  $T_e$  of  $f_{e_2}(t)$  are 100 and 40, respectively.  $f_{e_2}(t)$  has two breakpoints (50, 40) and (80, 10).

FIFO Property. In this paper, we assume that the time functions have the first-in-first-out (FIFO) property. The FIFO property for an edge (u, v) implies that if departing earlier from u, one arrives earlier at v. We say  $G_t$  is a FIFO graph only if the time function  $f_e(t)$  of every edge e = (u, v)has the FIFO property, i.e.,  $t_1 + f_e(t_1) < t_2 + f_e(t_2)$  for  $t_1 < t_2 \in [0, T)$ . For example, consider a road network, for two cars towards the same road segment, the first one reaching the starting point should leave the end point first. From the PWL function perspective,  $f_e(t)$  will satisfy the FIFO property only if each of its linear coefficients is  $LC_i > -1$  for  $i \in \{1, 2, ..., K_e\}$  and there are no discontinuities at which  $f_e(t)$  drops to a lower value. For example, in Figure 1, all edge time functions have the FIFO property.

<u>Arrival-Time Function</u>. For a node  $v \in V$ , we use Arr(v)and Dep(v) to denote the arrival time at v and departure time from v, respectively. Then, for an edge  $e = (u, v) \in E$ , we have  $Arr(v) = Dep(u) + f_e(Dep(u))$ . As shown in the problem below, we aim to compute the earliest arrival time at a destination node d from a source s of  $G_t$ . Given a path *p* from *s* to *d*, based on the FIFO property, the waiting at any node of *p* is never beneficial to a route algorithm for the problem. Thus, we let Arr(v) = Dep(v) in this paper. Let  $p = \langle e_1 = (v_1, v_2), e_2 = (v_2, v_3), ..., e_h = (v_h, v_{h+1}) \rangle$  be a given path with the departure time  $t_s$ . Then, we calculate  $Arr(v_1) = Dep(v_1) = t_s$ .

$$Arr(v_{1}) = Dep(v_{1}) = t_{s},$$
  

$$Arr(v_{2}) = Arr(v_{1}) + f_{e_{1}}(Arr(v_{1})),$$
  
...  

$$Arr(v_{h+1}) = Arr(v_{h}) + f_{e_{h}}(Arr(v_{h})).$$

The travel time of path p is defined as  $Trv(p) = Arr(v_{h+1}) - t_s$ . The edge-arrival-time function of an edge  $e \in E$  is defined as  $Arr_e(t) = t + f_e(t), \forall t \in [0,T)$ . Then, the path-arrival-time function of a path  $p = \langle e_1, ..., e_h \rangle$  is the composition  $Arr_p(t) = Arr_{e_h}(Arr_{e_{h-1}}(\cdots (Arr_{e_1}(t)) \cdots))$  of the edge-arrival-time functions for the constituent edges. The path-travel-time function is then  $Trv_p(t) = Arr_p(t) - t$ .

Weight Function. We assume that weight-function  $w_e(t)$  is a piecewise constant function, calculated as follows:

$$w_{e}(t) = \begin{cases} w_{1}, & 0 \le t < t_{1} \\ w_{2}, & t_{1} \le t < t_{2} \\ \dots \\ w_{\sigma}, & t_{\sigma-1} \le t < t_{\sigma} \end{cases}$$
(1)

Here,  $[0, t_{\sigma}]$  is the time domain of function  $w_e(t)$  with  $\sigma$  breakpoints. The value of  $w_x$   $(1 \leq x \leq \sigma)$  is a constant and represents the value of  $w_e(t)$  when  $t \in [t_{x-1}, t_x]$ . The assumption is reasonable. In real applications, the weight functions are always piecewise constants. For example, in road networks, the toll fees for traveling through a road are distinct constant values during day and night. This means that the weight-function of this road is a piecewise constant function.

Figure 1 also illustrates the weight-functions for the two edges  $e_1 = (v_1, v_2)$  and  $e_2 = (v_2, v_3)$ . Let  $W = \sum_{e \in E} \sigma_e$  denote the number of breakpoints to represent all the edge-weight functions in  $G_t$ .

Similar to the time function, let  $p = \langle e_1 = (v_1, v_2), e_2 = (v_2, v_3), \dots, e_h = (v_h, v_{h+1}) \rangle$  be a given path with the departure time  $t_s$ . For any vertex  $v_i \in p$ , we use  $Wgh(v_i)$  to denote the weight from  $v_1$  to  $v_i$  by path p.  $Wgh(v_i)$  can be calculated recursively as follows:

$$\begin{split} Wgh(v_1) &= 0, Arr(v_1) = t_s, \\ Wgh(v_2) &= Wgh(v_1) + w_{e_1}(Arr(v_1)), \\ & \dots \\ Wgh(v_{h+1}) &= Wgh(v_h) + w_{e_h}(Arr(v_h)). \end{split}$$

The weight of path p is defined as  $Wgh(p) = Wgh(v_{h+1})$ .

#### 2.2 Problem Statement

Let s and d be the route source and destination nodes in  $G_t$ , let  $t_s$  be a starting time point at s, and  $[t_{s1}, t_{s2}]$  be a starting time interval. Let  $\Delta$  be a user specified the weight constraint during the route from s to d. Next, we give the definition of the problem of PCSP and ICSP queries over time-dependent graphs.

**Definition 1** (Point Constrained Shortest Path). (PCSP) Given a continuous time-dependent graph  $G_t =$  (V, E, F, W), a PCSP query  $Q = (s, d, t_s, \Delta)$  is to find a path from s to d, represented as  $p = \langle v_0, v_1, ..., v_{h+1} \rangle$ , such that: (1)  $s = v_0$  and  $d = v_{h+1}$ , (2) $Dep(s) = t_s$ , and Arr(d) is the minimum among all the possible paths meeting the conditions (1) and (2).

Define  $Arr_d(t)$  as the arrival-time function from s to d. Also define  $Wgh_d(t)$  as the weight function from s to d. Specifically,  $Arr_d(t)$  monitors the arrival time at d of a route R that departs from s at time t.  $Wgh_d(t)$  monitors the total weight of R to d from s at time t. We then define an ICSP query over continuous time-dependent graphs.

**Definition 2** (Interval Constrained Shortest Path). (ICSP) Given a continuous time-dependent graph  $G_t = (V, E, F, W)$ , an ICSP query  $Q = (s, d, t_{s1}, t_{s2}, \Delta)$  is to compute the earliest arrival-time function  $Arr_d(t)$  from s to d, such that (1)  $t \in [t_{s1}, t_{s2}]$  and (2)  $Wgh_d(t) \leq \Delta$ .

From the two definitions, we see that a ICSP query computes the minimum  $Arr_d(t)$ , whereas a PCSP query calculates the minimum  $Arr_d(t_s)$  for  $t = t_s$ . Thus, the PCSP query is a special case of the ICSP query.

For example, we initiate an ICSP query against the timedependent graph in Figure 1(a) with time and weight constraints:  $s = v_1$ ,  $d = v_3$ ,  $[t_{s1}, t_{s2}] = [0, 30]$ ,  $\Delta = 80$ . The optimal  $Arr_d(t)$  and  $Wgh_d(t)$  are shown in Figure 1(d)<sup>1</sup>.

**Definition 3** (Path Retrieval). Given a time dependent graph  $G_t = (V, E, F, W)$ , a query  $Q = (s, d, t_{s1}, t_{s2}, \Delta)$  is to find a path from s to d, represented as  $p = \langle v_0, v_1, ... v_{h+1} \rangle$ , such that: (1)  $s = v_0$  and  $d = v_{h+1}$ ; (2)  $t_{s1} \leq Dep(s) \leq t_{s2}$ ; (3)  $Wgh(p) \leq \Delta$ ; and (4) Arr(d) is the minimum among all possible paths meeting the conditions (1), (2) and (3).

#### **2.3 Problem Complexity**

In terms of the problem complexities associated with two queries, we propose the following theorems.

**Theorem** 1. It is NP-complete to answer an ICSP query over continuous time-dependent graphs.

The proof can be found in the full version of this paper [1].

**Theorem** 2. The complexity lower bound of an ICSP query over continuous time-dependent graphs is EXPSPACE. In particular, it takes  $2^{\Omega}(n)$  memory costs to answer the query and there is no polynomial time algorithm that can approximate it with any ratio bound. When every  $f_e(t)$  is a constant function, the approximation ratio is constant.

The proof can be found in the full version of this paper [1].

#### 3. ALGORITHMS FOR CSP QUERIES

This section will propose algorithms for PCSP and ICSP queries over continuous time-dependent graphs.

Solution of PCSP Queries. Denote StaCSP by an algorithm that solves the static CSP query. We first give a good result for PCSP queries based on the principle of StaCSP.

**Theorem 3.** StaCSP solves the PCSP query  $Q_t = (s, d, t_s, \Delta)$  over a continuous time-dependent graph  $G_t$ .

<sup>&</sup>lt;sup>1</sup>For convenience, the two functions in this figure show a domain not restricted by [0, 30].



Figure 2: An illustration of O and I-points of two paths.

The proof can be found in the full version of this paper [1]. Solution of ICSP Queries. As shown in Theorem 2, it may take exponential time and space costs to process an IC-SP query over continuous time-dependent graphs. To speed up the ICSP query, we first exploit the structural properties of the functions  $Arr_d(t)$  and  $Wgh_d(t)$  in this section. We then propose efficient algorithms to compute the minimum  $Arr_d(t)$  and  $Wgh_d(t)$  based on the structural properties.

Note that once we obtain the minimum  $Arr_d(t)$  and  $Wgh_d(t)$ , we can compute the valid earliest arrival time function by  $Wgh_d(t) \leq \Delta$ . Therefore, we only propose how to compute the minimum  $Arr_d(t)$  and  $Wgh_d(t)$  in the rest of this study.

### 3.1 Main Idea of Our Solution

#### 3.1.1 Arrival-time and Weight Functions

Since both the time and weight functions are continuous, we construct the arrival-time and weight functions for node d of  $G_t$  instead of scalar values (as in previous works) for the discrete functions. Given node d, the arrival-time function and weight function of d are denoted by  $Arr_d(t)$ and  $Wgh_d(t)$ , respectively. Recall that the query is Q = $(s, d, t_{s1}, t_{s2}, \Delta)$ .  $Arr_d(t)$  monitors the arrival time at d of a route R that departs from s at time t.  $Wgh_d(t)$  monitors the total weight of R to d from s at time t. Thus, the two functions of d can be denoted by a pair  $F_d(t) =$  $(Arr_d(t), Wgh_d(t))$ . The domain of  $Arr_d(t)$  (resp.  $Wgh_d(t)$ ) is the departure time from s within the interval  $[t_{s1}, t_{s2}]$ . For example,  $Arr_d(20) = 30$  means that a route R starts from s at time 20 and arrives at d at time 30.  $Weight_d(20) = 600$ means the total weight taken by R from s to d is 600.

#### 3.1.2 Structural Properties of $Arr_d(t)$

The earliest arrival time function from s to d,  $Arr_d(t)$ , is a PWL function since all input arrival-time functions are assumed to be PWL functions and the function operators used to compute  $Arr_d(t)$  do not change the linearity of the result. We are interested in the *breakpoints* on the curve  $Arr_d(t)$  that connect its different linear pieces. We differentiate between two types of breakpoints. First, a breakpoint may represent the intersection between two pieces of arrival-time functions on different paths, referred to I-point. Second, a breakpoint may represent a breakpoint on one of the arrival-time functions for a path from s to d, referred to *O-point*. Figure 2(a) depicts an arrangement of the arrivaltime functions for two paths and identifies the I-points and O-points. From this figure, we observe: (1) Once we obtain all O-points, we can establish  $Arr_d(t)$  by connecting two neighboring O-points on the same path. (2) The Ipoints are the results (intersections) by these connections

and need not be computed explicitly in order to establish  $Arr_d(t)$ . Based on this observation, we only show how to determine O-points as follows.

Every O-point corresponds to a breakpoint on the arrivaltime function,  $Arr_p(t)$ , for some path p from s to d. Each breakpoint on the  $Arr_p(t)$  function is the result of a breakpoint between two linear pieces of arrival-time functions on an edge of p introduced because of a compound operation for computing  $Arr_p(t)$ . In the following lemma, we demonstrate that every breakpoint of an edge arrival-time function can create at most one O-point on  $Arr_p(t)$ .

**Lemma** 1. Suppose P is the set of all paths that go through edge  $e = (u, v) \in E$  and  $f_e(t)$  is the arrival-time function for e and has  $K_e$  breakpoints. Then, every path-arrival time function  $Arr_p(t)$ ,  $p \in P$ , creates, a maximum total of  $K_e$ O-points on  $Arr_d(t)$ , i.e., each breakpoint  $t_i$  of  $f_e(t)$  creates only one O-point on  $Arr_p(t)$ .

Consider the following representation of the PWL function  $f_e(t)$ :

$$f_{e}(t) = \begin{cases} \alpha_{1}t + \beta_{1}, & 0 \le t < t_{1} \\ \alpha_{2}t + \beta_{2}, & t_{1} \le t < t_{2} \\ \dots & \\ \alpha_{K_{e}}t + \beta_{K_{e}}, & t_{K_{e}-1} \le t < t_{K_{e}} = T \end{cases}$$
(2)

For every breakpoint  $t_i$ ,  $i = 1, ..., K_e$  of  $f_e(t)$ , consider path  $p_i$  to be the concatenation of a path with the latest starting time (LST) from s, which arrives at v at time  $t_i$ , link (u, v), and a path with an earliest arrival time (EAT)to d, which starts from v at time  $\alpha^i t_i + \beta_i$ . Additionally, recall that the starting time interval from s is  $[t_{s1}, t_{s2}]$ . A PCSP query with a starting time  $t_{s2}$  will return an arrival time of  $t_d$  at d. Based on the FIFO property, any departure within the interval  $[t_{s1}, t_{s2}]$  will arrive at d before the time  $t_d$ .

Based on Lemma 1 and the FIFO property,  $t_i$  will create O-points only within the rectangular region with four corner points as:  $(t_{s1}, EAT)$ , (LST, EAT),  $(t_{s1}, t_d)$  and  $(LST, t_d)$ (Figure 3(a)). To compute the related O-points of  $t_i$ , we first enumerate the path set  $P_{s,u}$  from s to u and the path set  $P_{v,d}$  from v to d. Thereafter, for every  $p_{s,u} \in P_{s,u}$ , we compute the departure time Dep by traversing  $p_{s,u}$  from uat time  $t_i$  to s. Similarly, we compute the arrival time Arrby traversing  $p_{v,d}$  from u at time  $\alpha^i t_i + \beta_i$  to d. Finally, we obtain all the related O-points of  $t_i$  as (Dep, Arr). In order to make sure that each (Dep, Arr) is on the final  $Arr_d(t)$ , we also calculate the weight WGH of the route departing from s at time Dep to d at time Arr. (Dep, Arr) is an O-point of  $Arr_d(t)$  if (Arr, WGH) is not dominated by any other pair (with a smaller arrival time and weight) with the same Dep.

For all O-points of  $Arr_d(t)$ , we classify the O-points on the same path into one group GP and sort them in the ascending order of their departure times. In every GP, we connect each pair of neighboring O-points by a linear piece, which is one part of  $Arr_d(t)$ . We then can obtain the complete  $Arr_d(t)$ . We naturally obtain all I-points, which are the intersection points of two different pieces.

### 3.1.3 Structural Properties of $Wgh_d(t)$

All breakpoints of  $Wgh_d(t)$ , referred to *W*-points, are only created from the breakpoints of  $w_e(t)$  of every edge  $e \in G_t$ . Thus, the W-points of  $Wgh_d(t)$  are similar to the O-points



Figure 3: An illustration of the rectangle containing O-points and W-points.

of  $Arr_d(t)$ .  $Wgh_d(t)$  does not have breakpoints that are similar to the I-points of  $Arr_d(t)$ , since all pieces of  $Wgh_d(t)$  are horizontal and cannot intersect.

For every breakpoint  $t_i$ ,  $i = 1, ..., \sigma$  of  $w_e(t)$  of an edge e = $(u, v) \in G_t, t_i$  will create W-points within the rectangular region with four corner points as:  $(t_{s1}, W_{min}), (LST, W_{min}),$  $(t_{s1}, W_{max})$  and  $(LST, W_{max})$ . Here, LST is the latest starting time of the route from s which arrives at v at time  $t_i; W_{min}$  is the smallest weight of the route starting from s within the time interval  $[t_{s1}, LST]$  to d with a time no later than  $t_d$ , passing through edge (u, v); and  $W_{max}$  is the largest weight of the route starting from s within the time interval  $[t_{s1}, LST]$  to d with a time no later than  $t_d$ , passing through edge (u, v). Figure 3(b) shows such a rectangle. To compute the related W-points of  $t_i$ , we first enumerate the path set  $P_{s,u}$  from s to u and the path set  $P_{v,d}$  from v to d. Thereafter, for every  $p_{s,u} \in P_{s,u}$ , we compute the weight  $WGH_1$ of a route by traversing  $p_{s,u}$  from u at time  $t_i$  to s. At the same time, we also compute the weight  $WGH_2$  of a route by traversing  $p_{v,d}$  from v at time  $\alpha^i t_i + \beta_i$  to d. Thus, we obtain the total weight  $WGH_t = WGH_1 + WGH_2 + w_e(t_i)$ of the route R from s to d passing through e = (u, v). Surely we obtain the departure time Dep and arrival time Arrof R. Finally, we can obtain all the related W-points of  $t_i$ as  $(Dep, WGH_t)$ .  $(Dep, WGH_t)$  could be a final point of  $Wqh_d(t)$  if its  $(Arr, WGH_t)$  is a skyline point among all the points (i.e., not dominated) with the same departure time Dep. We can obtain complete pieces of  $Wgh_d(t)$  by connecting the W-points with the same  $WGH_t$ .

#### 3.1.4 Acceleration Techniques

Theorem 2 tells us that it takes at least  $2^n$  memory to compute the minimum  $Arr_d(t)$  and  $Wgh_d(t)$ , and there is no polynomial-time approximation algorithm with a guarantee. This negative result forces us to resort to heuristic strategies. We minimize both  $Arr_d(t)$  and  $Wgh_d(t)$  at the same time, which is too expensive. Our heuristic strategy sets its first priority as minimizing  $Arr_d(t)$  and then to minimize  $Wgh_d(t)$ . Intuitively, the heuristic strategy first computes fast routes (from s to d), among which the route with the least weight is selected.

To establish  $Arr_d(t)$ , the heuristic scheme first computes O-points with Arr as small as possible. Among such points, the heuristic scheme selects the skyline points as the final O-points. Thereafter,  $Arr_d(t)$  is constructed according to the scheme proposed in the previous subsection. Similarly, to construct  $Wgh_d(t)$ , we compute the W-points with small values for the earliest arrival time, and we then select the skyline W-points.

For a  $t_i$  of  $f_e(t)$ , the heuristic scheme only selects the point (LST, EAT) (the lower-right corner of the rectangle

in Figure 3(a)) as its candidate O-point. There are two reasons for this approach. First, (LST, EAT) can achieve the smallest arrival time for  $t_i$ . Second, for any other point (Dep, EAT) of the rectangle with Dep < LST, the departure time Dep might have a related smaller arrival time than LST, though (Dep, EAT) also achieves the smallest arrival time EAT. Similarly, we construct  $Wgh_d(t)$  by computing (LST, EAT). In particular, the heuristic strategy works as follows:

**Heuristic Strategy.** All the possible O-points on  $Arr_d(t)$ could be captured by computing, for every breakpoint at time  $t_i$  on the edge-time function  $f_e(t)$  of each edge e =(u, v), the latest stating time (LST) at s for arriving at u at time  $t_i$ , and the earliest arrival time (EAT) at d for departure time  $f_e(t_i)$  at v. The point (LST, EAT) is a potential O-point on  $Arr_d(t)$ . In order to make sure that (LST, EAT)is on the final  $Arr_d(t)$ , we also calculate the weight WGHof the route departing from s at time LST to d at time EAT and obtain a point of  $Arr_d(t)$  as (LST, WGH). If (EAT, WGH) is not dominated by any other pair with the same LST, (LST, EAT) is an O-point of  $Arr_d(t)$ . Similarly, all the W-points of  $Wqh_d(t)$  can be computed, for every breakpoint at time  $t_i$  on the edge-weight function  $w_e(t)$  of each edge e = (u, v), as (LST, WGH). (LST, WGH) could be a final point of  $Wgh_d(t)$  if (Arr, WGH) is a skyline point among all the points with the same LST.

Although we adopt a heuristic strategy, the query quality is very high, as shown in the experiments. Furthermore, the heuristic strategy results in a very fast query response time.

#### **3.2** Algorithm Details

Based on the heuristic strategy, we propose two efficient procedures that compute the minimum  $Arr_d(t)$  and  $Wgh_d(t)$ . The two procedures are denoted as ICSP\_Arr and ICSP\_Wgh. In this section, we show how to perform ICSP\_Arr whose pseudo-codes are illustrated in Algorithm 1.

ICSP\_Arr uses a list L to maintain the O-points of  $Arr_d(t)$ . In particular, ICSP\_Arr consists of three phases: (1) calculate the O-points of  $Arr_d(t)$ , (2) validate them to obtain the final O-points, and (3) construct  $Arr_d(t)$ .

Phase 1: Calculate the O-points of  $Arr_d(t)$  (lines 3-8). To compute the candidate O-points of  $Arr_d(t)$ , for each breakpoint of each edge e = (u, v), ICSP\_Arr first determines the latest departure time LST by the Dijkstra-based algorithm from u on each time  $t_i$  of  $f_e(t)$  to s, and the earliest arrival time EAT by the Dijkstra-based algorithm from vat time  $f_e(t_i)$  to d (lines 5-6). Let the two shortest paths be  $SP_1$  and  $SP_2$ . ICSP\_Arr then computes the weight of the path from s to d by summarizing the weights of  $SP_1$ ,  $SP_2$ and e (line 7). Finally, ICSP\_Arr adds the information of every computed point to L as candidate O-points (line 8).

Phase 2: Validate the Candidate O-points (lines 9-18). To validate every candidate O-point  $T_i$  of L, ICSP\_Arr verifies whether  $T_i$  is dominated by a point (on some path P from s to d) with the same departure time as  $T_i$ . Note that P must contain several candidate O-points in L. To achieve this aim, ICSP\_Arr first classifies the points of Lon the same path into one group and obtains a partition of L (line 9). ICSP\_Arr easily obtains the classification, as the paths have been determined in computing the candidate O-points. After the classification, ICSP\_Arr validates every candidate O-point  $T_i$  of L by comparing the informa-

#### Algorithm 1: ICSP\_Arr

Input:  $G_t(V, E)$ ,  $Q(v_s, v_d, t_{s1}, t_{s2}, \Delta)$ **Output**:  $\{Arr_d(t)\}$  of d  $Arr_d(t) = NULL;$ 1 2 List L; **3** for every edge  $e = (u, v) \in E$  do for i = 0 to |f(e)| do 4  $LST = ReverseDijkstra(u, s, t_i);$ 5  $EAT = Dijkstra(v, d, f_e(t_i));$ Determine the weight WGH of the corresponding path 6 7 from s to d through (u, v);  $InsertToList(L,\bar{T}=\{LST,EAT,WGH\});$ 8 Classify the points of L on the same path into one group and 9 obtain a partition of L; for each  $T_i = \{LST_i, EAT_i, WGH_i\}$  in L do 10 Sort points  $T_j$  of each group of L in the ascending order of  $|LST_i - LST_j|$ ; 11 for each group GP in L except for the group including  $T_i$ 12 for each  $T_j = \{LST_j, EAT_j, WGH_j\}$  of GP as the 13 order do Determine the path P related to GP; 14 Determine the weight WT of P from s at time 15  $LST_i$  to d at time  $Arr_p(LST_i)$ ; 16 if  $Arr_p(LST_i) < EAT_i$  and  $WT < WGH_i$  then Remove O-point  $T_i = \{LST_i, EAT_i, WGH_i\}$ 17 from L; Break; 18 19 for each group GPof L do Sort points  $T_i = (LST_i, EAT_i)$  in the ascending order of 20  $LST_i$ : for each two neighbor points  $T_i$  and  $T_j$  in the sorted GP 21  $\mathbf{do}$ AddLinearPiece( $Arr_d(t), T_i, T_j$ ); 22

tion of  $T_i$  with that of the points in other groups (paths, line 10). Before the comparison, ICSP\_Arr sorts each of the other groups GPs in the ascending order of  $|LST_i - LST_j|$ for  $T_i$  and  $T_j$  in GP (line 11), so that the comparison starts from the points close to  $T_i$ . It then compares  $T_i$  with the points in each sorted GP in ascending order (lines 12-13). In this process, ICSP\_Arr obtains the path P from s at time  $LST_j$  to d at time  $EAT_j$  (line 14). Thereafter, it obtains the weight WT of this route and the compared point  $(Arr_p(LST_i), WT)$  (line 15). ICSP\_Arr removes  $T_i$  if it is dominated by  $(Arr_p(LST_i), WT)$  (lines 16-17). Note that once a  $T_j$  is removed, ICSP\_Arr jumps out of traversing GPand starts for another group of L (line 18), because only one point in each path can be dominated. Finally, ICSP\_Arr obtains true O-points from L.

**Phase 3: Construct**  $Arr_d(t)$  (lines 19-22). This phase is easy, since ICSP\_Arr has obtained all breakpoints to build  $Arr_d(t)$ . First, for the breakpoints in each group (path), ICSP\_Arr sorts them in the ascending order of  $LST_i$  (line 21) such that ICSP\_Arr can add a linear piece of  $Arr_d(t)$ between two consecutive breakpoints (lines 21-22).

**Example** 2. Figure 2(b) illustrates an example of how ICSP\_Arr is performed. Recall that Figure 2(a) gives all O-points and I-points of two paths. ICSP\_Arr calculates all (LST, EAT) as candidate O-points, which have smaller arrival times than those in Figure 2(a). After validating all (LST, EAT), ICSP\_Arr obtains the true O-points of two paths as shown in Figure 2(b), i.e.,  $O_1$ ,  $O_3$ ,  $O_5$ ,  $O_6$  of path  $P_1$  and  $O_8$ ,  $O_9$ ,  $O_{11}$ ,  $O_{13}$  of path  $P_2$ . ICSP\_Arr connects the pair of neighboring O-points on the same path and then outputs the approximation function  $Arr_d(t)$ , i.e., the

#### Algorithm 2: ArrTime

Input: $(Arr_d(t), Wgh_d(t))$  of L(d), QOutput:Dep(s), Arr(d)1Construct a time list TL and a weight list WL;2for each pair  $(Arr_d(t), Wgh_d(t))$  in L(d) do3Based on  $Wgh_d(t)$ , determine constant weights with values smaller than  $\Delta$  and insert them into WL;4Based on WL, determine the smallest and largest time points  $[t_a, t_b]$ ;5if  $[t_{s1}, t_{s2}] \cap [t_a, t_b] \neq \phi$  then6Image: Var(t\_a) Arr(t\_a) Arr(t\_a) Arr(t\_a)

**6** LInsert Min $(Arr(t_{s1}), Arr(t_a))$  into TL;

7 Determine the smallest time point  $t_{\tau}$  in TL;

8  $Dep(s) = Arr_d^{-1}(t_\tau);$ 

**9** 
$$Arr(d) = t_{\tau}$$

10 return 
$$(Dep(s), Arr(d));$$

path formed by  $O_1$ ,  $O_3$ ,  $O_5$ ,  $O_6$  approximates  $P_1$  and the path formed by  $O_8$ ,  $O_9$ ,  $O_{11}$ ,  $O_{13}$  approximates  $P_2$ . From this example, we observe that after the heuristic method is applied, the approximation function  $Arr_d(t)$  has 12 fewer breakpoints (O-points and I-points) in Figure 2(b) than those in Figure 2(a). This result shows that the heuristic method is effective.

ICSP\_Wgh uses similar steps to ICSP\_Arr to calculate  $Wgh_d(t)$ . Thus, we omit the detailed description of ICSP\_Wgh.

#### Theorem 4.

- The time complexity of ICSP\_Arr is O(K(m + n log n) +K<sup>2</sup>(log K + m + n)), where K is the total number of breakpoints of f<sub>e</sub>(t) in G<sub>t</sub>. The memory complexity of ICSP\_Arr is O(m).
- The time complexity of ICSP\_Wgh is O(W<sup>2</sup>(n + m) + W(m+n log n)+W log W), where W is the total number of breakpoints of w<sub>e</sub>(t) in G<sub>t</sub>. The memory complexity of ICSP\_wgh is O(m).

The proof can be found in the full version of this paper [1]. **Path Retrieval.** Now that we obtain the smallest functions  $Arr_d(t)$  and  $Wgh_d(t)$ , we can compute the earliest arrival time Arr(d) and its related departure time Dep(s), by inputting  $Q = (s, d, t_{s1}, t_{s2}, \Delta)$  into  $Arr_d(t)$  and  $Wgh_d(t)$ . Specifically, Algorithm 2 shows how to compute Arr(d) and Dep(s). Note that the input L(d) is the list of pair of functions  $(Arr_d(t), Wgh_d(t))$ . Based on the fixed departure time  $t_s = Dep(s)$ , we can use the PCSP query  $Q = (s, d, t_s, \Delta)$ to retrieve the path for the ICSP query.

#### 4. PARALLEL ICSP QUERY

ICSP queries may be cost-prohibitive over big time dependent graphs  $G_t$ . Therefore we develop parallel algorithms for the ICSP queries that guarantee to scale with big  $G_t$ .

#### 4.1 Parallel Scalability

To characterize the effectiveness of parallelism, we advocate a notion of parallel scalability following [17]. Consider a problem I posed on a graph  $G_t$ . We denote by t(|I|, |G|) the running time of the best sequential algorithm for solving Ion  $G_t$ . For a parallel algorithm, we denote by  $T(|I|, |G|, n_s)$  the time it takes to solve I on G by using  $n_s$  machines, taking  $n_s$  as a parameter.

Parallel Scalability. An algorithm is parallel scalable if,

$$T(|I|, |G_t|, n_s) = O(\frac{t(|I|, |G_t|)}{n_s}) + (n_s|I|)^{O(1)}$$

. That is, the parallel algorithm achieves a linear reduction in sequential running time, plus a "bookkeeping" cost  $O((n_s|I|)^l)$  that is independent of  $|G_t|$ , for a constant l.

A parallel scalable algorithm guarantees that the more machines that are used, the less time it takes to solve I on  $G_t$ . Hence, given a big graph  $G_t$ , it is feasible to efficiently process I over  $G_t$  by adding machines when needed.

#### 4.2 Parallel Algorithms

To parallelize the ICSP query, we should parallelize the sequel algorithm ICSP\_Arr (Algorithm 1). In this section, we propose two parallel algorithms (denoted as  $T_Arr$  and  $F_Arr$ ), each of which works with a master  $M_c$  and  $n_s$  slaves (machines).

The proposed schemes consist of two parallelisms, timeparallelism and fragment-parallelism. T\_Arr utilizes the following time-parallelism: T\_Arr creates a partition scheme of the time period T over multiple slaves once for all, so that it is performed on all partitioned time sub-intervals in parallel. F\_Arr utilizes the following fragment-parallelism: F\_Arr creates a partition scheme of  $G_t$  over multiple slaves once for all, so that it is performed on these fragments in parallel.

We first show how  $\mathsf{T\_Arr}$  is executed, and we then introduce  $\mathsf{F\_Arr}.$ 

#### 4.2.1 Time-based Parallel Algorithm T\_Arr

We first distribute  $G_t$  to  $n_s$  slaves in two steps: (1) Each slave maintains a copy of  $G_t$ . The copy only contains the node and edge sets of  $G_t$  instead of its edge-time and edgeweight functions. (2) **T\_Arr** partitions the time period Tof functions into  $n_s$  disjointed subintervals, and the edgetime and edge-weight functions of the *i*th subinterval are distributed to  $G_t$  in the *i*th slave. Note that the length of each subinterval should be equal so that the distribution is balanced.

Based on the partition, T\_Arr works as follows: (1) The master  $M_c$  posts Q to each slave. (2) Each slave  $M_i$  then invokes ICSP\_Arr to compute the partial function of the minimum  $Arr_d(t)$  and sends the answer to  $M_c$ . (3) Once all the slaves have sent their partial functions to  $M_c$ , the master computes  $Arr_d(t)$  of  $G_t$  as the union of all the partial functions.

Note that the slave  $M_i$  contains all the nodes and edges of  $G_t$ , and every edge e holds its *i*th partial time-function  $f_e^i(t)$ . The main idea of ICSP\_Arr is to compute the shortest-paths for every breakpoint of  $f_e^i(t)$ . Therefore, ICSP\_Arr outputs O-points originated from the breakpoints of  $f_e^i(t)$ . In other words, the partial function computed in  $M_i$  is originated from  $f_e^i(t)$ . After unifying all the partial functions, we could obtain the complete  $Arr_d(t)$ .

For T\_Arr, we have the following theorem.

**Theorem 5.** *T*-*Arr* is parallel scalable for graph  $G_t$  taking time  $O(\frac{t(Q,G_t)}{n_s} + n_s)$ , where  $t(Q,G_t)$  is the running time of *ICSP*-*Arr*.

The proof can be found in the full version of this paper [1].

#### 4.2.2 Fragment-based Parallel Algorithm F\_Arr

We first partition  $G_t$  into  $n_s$  fragments and distribute them to the slaves. To maximize parallelism, a partition scheme should guarantee that, (1) each of  $n_s$  slaves manages a small fragment of approximately equal size, and (2) a query can be evaluated locally at each fragment without incurring inter-fragment communication. We propose such a scheme.

In (1), a fragment does not only include a substructure of  $G_t$ , but also includes the edge-functions (time and weight) associated with the substructure. Thus, the balance should consider both substructures and their edge-functions.

To achieve this goal, we construct a static graph  $G_s(V_s, E_s)$  from  $G_t(V_t, E_t)$  as follows:  $V_s = V_t$  and  $E_s = E_t$ . Each edge  $e_s \in E_s$  has a weight of  $A(e_s) = k(e_t) + w(e_t)$ , where  $e_s = e_t$  for  $e_t \in E_t$ . Here,  $k(e_t)$  and  $w(e_t)$  are the numbers of the breakpoints of functions  $f_e(t)$  and  $w_e(t)$ , respectively. Then, we partition  $G_t$  into balanced fragments as follows.

**Balanced Fragments.** Each slave  $M_i$  manages a fragment  $F_i$ , which contains the subgraph  $G_i$  of  $G_t(V_t, E_t)$  induced by a set  $V_i$  of nodes, such that  $\bigcup_{i=1}^{N} V_i = V_t$   $(i \in [1, n_s])$  and the size of  $F_i$  is bounded by  $c \cdot \frac{\sum_{e_s \in E_s} A(e_s)}{n_s}$ , for a small constant c.

Intuitively, each balanced fragment  $F_i$  of  $G_t$  includes almost the same sized subgraph as well as the same number of breakpoints. Based on this definition, we can use an existing balanced graph partition strategy (e.g., [31]) to perform on  $G_s$  and obtain the static  $F_i$ . Then,  $F_i$  is associated with edge functions. Specifically, [31] uses multilevel label propagation to iteratively coarsen a graph until the coarsened graph is small enough, and then uses a high quality off-the-shelf partitioning algorithm to generate the final partitioning on the coarsened graph.

To achieve (2),  $F_Arr$  should be parallel scalable. Unfortunately, we have a negative theorem for this goal.

**Theorem** 6. Any exact sequential algorithm for the IC-SP query over continuous time-dependent graphs cannot have a fragment-based parallel scalable version.

The proof can be found in the full version of this paper [1]. We cannot have a parallel scalable algorithm from an exact algorithm. We however develop a parallel scalable algorithm by resorting to heuristic techniques. Specifically, we add *more heuristics* to ICSP\_Arr to make it parallel scalable. We first show which steps of ICSP\_Arr should be parallelized.

In ICSP\_Arr, steps 5 and 6 take  $O(m + n \log n)$  time by running the Dijkstra-based algorithms, and other steps take O(1) time when K are considered as constants. Thus, F\_Arr parallelizes the most expensive steps 5 and 6 of ICSP\_Arr. Based on the proof of Theorem 6, we know that there is no parallel scalable algorithm for steps 5 or 6 of ICSP\_Arr.

We solve the problem by adding heuristics to steps 5 and 6. We first define some key concepts before giving the parallel scalable algorithm (F\_Arr).

For an edge  $e \in G_t$ , we define U(e) as the upper bound of  $f_e(t)$  and L(e) as the lower bound of  $f_e(t)$ . For a timedependent graph  $G_t = (V_t, E_t, f_e(t))$ , we also define the static graphs  $G_u(V_u, E_u, F_u)$  as  $V_u = V_t$ ,  $E_u = E_t$  and  $F_u(e) = U(e)$ , and  $G_l(V_l, E_l, F_l)$  as  $V_l = V_t$ ,  $E_l = E_t$  and  $F_l(e) = L(e)$ . Intuitively, for an edge  $e_u \in G_u$ ,  $F_u(e_u)$ maintains the upper bound of the time-function of  $e_t \in G_t$ . Similarly, for an edge  $e_l \in G_l$ ,  $F_l(e_l)$  maintains the lower bound of the time-function of  $e_t \in G_t$ .



Figure 4: A partitioned graph  $G_u$  and its summary graph  $S_u$ .

We partition  $G_u$  (resp.  $G_l$ ) to obtain balanced fragments over slaves. For two fragments  $F_i$  and  $F_j$   $(i \neq j)$ , we refer a node  $u \in F_i$  to a *border node* of  $F_i$  if u has a neighbor v in  $F_j$ . The edge between two border nodes is a *crossing edge*. F\_Arr is performed over the partitioned  $G_u$  and  $G_l$ .

Figure 4 gives a graph  $G_u$  partitioned into two fragments  $F_1$  and  $F_2$ . Node  $a_3$  is a border node of  $F_1$ , since  $a_3$  has a neighbor  $b_1$  in  $F_2$ . Edge  $(a_3, b_1)$  is a crossing edge from  $F_1$  and  $F_2$ .

_								
	Algorithm 3: F_Arr							
	<b>Input</b> : $G_t$ , $Q$ , master $M_c$ , $n_s$ slaves $M_1,,M_{n_s}$							
	<b>Output</b> : $\{Arr_d(t)\}$ of d							
1	/*executed at master $M_c^*$ /							
<b>2</b>	Perform steps 1-4 of ICSP_Arr;							
3	$\widehat{LST} = \text{Shortest}_Path(u, s, t_i);$							
4	$\widehat{EAT} = \text{Shortest_Path}(v, d, f_e(t_i));$							
5	Perform steps 7-23 of ICSP_Arr;							

Now, we show the detailed steps of F\_Arr in Algorithm 2 which works as follows. At master  $M_c$ , F\_Arr performs all the steps of ICSP\_Arr except for steps 5 and 6, which are parallelized over the slaves. Either step 5 or 6 is parallelized through the procedure Shortest\_Path that approximates the true values of LST and EAT (lines 3 and 4). Based on the approximations ( $\widehat{LST}$  and  $\widehat{EAT}$ ), we perform ICSP\_Arr to approximate  $Arr_d(t)$ . In the following, we first show how Shortest\_Path is executed, after which we analyze the complete process of F\_Arr.

**Procedure Shortest\_Path.** The main idea of Shortest\_Path is as follows. Shortest\_Path parallelizes the Dijkstra-based algorithm over the static graphs  $G_u$  and  $G_l$  instead of the time-dependent graph  $G_t$ . Intuitively,  $G_u$  and  $G_l$  maintain the upper and lower bounds of the travel time over  $G_t$ , and thus Shortest\_Path returns the upper and lower bounds of the true value returned by step 5 (or step 6) in ICSP\_Arr. Shortest\_Path then uses the bounds to approximate the true value. We prove that Shortest\_Path is parallel scalable.

Shortest\_Path inputs a query  $Q_{sp}$  which consists of two nodes (x, y) of  $G_t$  and a starting time  $t_x$  from x. Shortest\_Path also inputs static graphs  $G_u$  and  $G_l$ . Shortest\_Path outputs arrival time  $Arr_y$  at y. Shortest\_Path is executed over the master  $M_c$  and  $n_s$  slaves  $M_i$   $(i \in [1, n_s])$ . Algorithm 3 shows the detailed steps of Shortest\_Path.

Over  $M_c$ , Shortest\_Path works as follows. (1)  $M_c$  posts  $Q_{sp}$  to each slave  $M_i$  (line 2). (2) After  $M_c$  receives answers from every slave (line 3),  $M_c$  constructs two summary graphs

#### Algorithm 4: Shortest\_Path

- **Input**:  $Q_{sp} = (x, y, t_x)$ , partitioned  $G_u$  and  $G_l$ **Output**:  $Arr_y$
- 1 /\*executed at master  $M_c^*$ /
- **2** Post  $Q_{sp}$  to each slave  $M_i$ ;
- **3** if every slave  $M_i$  returns the answer then
- 4 Construct two summary graphs  $SG_u$  and  $SG_l$  based on all the answers;
- 5 Over  $SG_u$  (resp.  $SG_l$ ), compute the shortest-distance  $SD_u$  (resp.  $SD_l$ ) from x to y;
  - $UP = t_x + SD_u, LB = t_x + SD_l;$
- $\begin{array}{c|c} \mathbf{6} & UP = t_x + SD_u \\ \mathbf{7} & \text{return } \frac{UP + LB}{2}; \end{array}$
- 8 /\*executed at each slave in parallel over  $G_u$  (resp.  $G_l$ )\*/
- 9 if  $M_i$  contains x then
- **10** Compute the shortest-distance  $SD_b$  from x to each border node b of  $M_i$ ;
- **11** Send the set  $\{(b, SD_b)\}$  to  $M_c$ ;
- 12 else if  $M_i$  contains y then
- **13** Compute the shortest-distance  $SD_b$  from y to each border node b of  $M_i$ ;
- **14** Send the set  $\{(b, SD_b)\}$  to  $M_c$ ;
- 15 else
- **16** Compute the shortest-distance  $SD_{a,b}$  between each pair of border nodes a and b of  $M_i$ ;
- **17** Send the set  $\{(a, b, SD_{a,b})\}$  to  $M_c$ ;

 $S_u = (V_1, E_1, W_1)$  and  $S_l = (V_2, E_2, W_2)$  based on all the answers (line 4). Note that x and y are nodes of  $S_u$  (resp.  $S_l$ ). (3) Over  $S_u$  (resp.  $S_l$ ),  $M_c$  computes the shortest-distance  $SD_u$  (resp.  $SD_l$ ) from x to y (line 5). (4) Finally,  $M_c$  calculates upper and lower bounds of  $Arr_y$  as  $UP = t_x + SD_u$ ,  $LB = t_x + SD_l$  and outputs the average  $\frac{UP+LB}{2}$  to approximate  $Arr_y$  (lines 6 and 7).

Therefore, we know that graphs  $S_u = (V_l, E_1, W_1)$  and  $S_l = (V_2, E_2, W_2)$  are important to Shortest\_Path. Below, we formally define  $S_u$ .  $S_l$  can be defined similarly as  $S_u$ .

 $S_u = (V_1, E_1, W_1)$  is defined from the partitioned  $G_u$  as follows: (a) The node set  $V_1$  consists of x, y and the border nodes of  $G_u$ . (b) The edge set  $E_1$  consists of four types of edge sets  $E_x, E_y, E_a$  and  $E_b$ , i.e.,  $E_1 = E_x \cup E_y \cup E_a \cup E_b$ . (b1) For every edge  $e_x = (x, u_x) \in E_x$ , x and  $u_x$  are in the same fragment  $F_i$  of  $G_u$ , and  $u_x$  is a border node of  $F_i$ . Its weight  $W_1(e_x)$  is the shortest-distance from x to  $u_x$  within  $F_i$ . (b2)  $E_y$  and its weight function are defined similarly as  $E_x$ . (b3) For every edge  $e_a = (u_a, v_a) \in E_a$ ,  $u_a$  and  $v_a$  are border nodes of the same fragment  $F_j$  and neither x nor yare in  $F_j$ . Its weight  $W_1(e_a)$  is the shortest-distance from  $u_a$  to  $v_a$  within  $F_i$ . (b4) For every edge  $e_b \in E_b$ ,  $e_b$  is a crossing edge  $e_c \in G_u$ . Its weight  $W_1(e_b)$  is  $F_u(e_c)$ .

Simply speaking, the summary graph is constructed from the partitioned graph, only maintaining the source node, the destination node and the border nodes of each fragment.

For example, Figure 4(b) shows the summary graph  $S_u$  of the partitioned  $G_u$  in Figure 4(a).  $S_u$  is constructed from  $G_u$  as follows: x has edges to border nodes  $a_3$  and  $a_4$  of  $F_1$  with edge weights 2 and 2;  $S_u$  keeps the crossing edges  $(a_3, b_1)$  and  $(a_4, b_2)$  of  $G_u$ ; y also connects to the border nodes  $b_1$  and  $b_2$  of  $F_2$ . Note that  $S_u$  does not contain nodes  $a_1$  and  $a_2$ , because they are not the mentioned nodes above. Subsequently, over  $n_s$  slaves, Shortest\_Path computes the node set  $V_1$ , the edge set  $E_1$  and the edge-weight set  $W_1$  of  $S_u$  (resp.  $S_l$ ) in parallel, which works as follows. (1) When slave  $M_i$  contains x (line 9), we perform line 10 and obtain  $E_x$  (line 11). (2) When slave  $M_i$  contains y (line 12), we perform line 13 and obtain  $E_y$  (line 14). (3) When slave  $M_i$ contains neither x nor y (line 15), we perform line 16 and obtain  $E_a$  (line 17). After the three phases, we also obtain  $E_b$  and can construct  $S_u$  (resp.  $S_l$ ) in the master.

**Theorem** 7. *F\_Arr* is parallel scalable (with running time  $O(\frac{t(Q,G_t)}{n_s} + n_s))$ , where  $t(Q,G_t)$  is the running time of *IC-SP\_Arr*.

The proof can be found in the full version of this paper [1].

### 5. PERFORMANCE EVALUATION

Specifically, we evaluate the scalability and parallel scalability of ICSP queries over continuous time-dependent graphs. For *scalability*, we use one machine that has 2 Intel Xeon E5345 CPUs, 32GB memory, and runs CentOS Linux 5.6. For *parallel scalability*, we use a cluster of 21 machines in a high-speed kilomega network, where one machine is selected as the master and the remaining 20 machines are selected as slaves. Each slave has the same configuration as the one in the scalability. All programs are coded in Java.

### **5.1** Experimental Settings

**Datasets.** We employ the following real time-dependent road networks.

<u>CDU</u>: We use a real taxi trajectory dataset collected by Didi Chuxing [3] in Chengdu, China, which is published through its GAIA initiative [4]. Each taxi trajectory of this dataset is represented by a sequence of time-stamped points, each of which contains the information of latitude, longitude and altitude. The taxi trajectories were recorded by different taxi GPS loggers, and have a variety of sampling rates, i.e., every 2-4 seconds per point. The dataset is collected in a period of over two months (from October 2016 to Novermber 2016).

To map the trajectories to road network, we use the latest city boundaries [2] and extract its road network out of the national road network of China from Geofabrik via Osmconvert [5]. The road network is represented as an undirected graph with 214,440 nodes and 466,330 edges. For each edge e of the road network, we obtain its time-function  $f_e(t)$  from the real time-stamped points associated with it.

 $\underline{W-US}$ : This network describes a Western USA road network, and it includes 6,262,104 nodes and 15,248,146 edges. A node represents an intersection or a road endpoint, and an edge represents a road segment.

We generate time-dependent graphs using W-US dataset as follows. We first generate the travel time according to the road length. The travel time for an edge (u, v) is greater if the road represented by (u, v) is longer. To simulate a real traffic case, we compute the betweenness centrality for every edge in  $G_t$  and sort all the edges in descending order of betweenness. The time domain is set as T = [0, 2, 000], i.e., the departure time t can be selected from [0, 2,000]for any node in a graph. Here, 2,000 means 2,000 time units. For every  $w_e(t)$ , we split the time domain T into k

Table 1: Approximation ratios of SICSP

Distance $(d_s)$	10	15	20	25	30
Approximation ratio	1.2	1.5	2.1	2.8	3.5
Time interval $(l_s)$	400	600	800	1,000	1,200
Approximation ratio	1.3	1.7	2.1	2.8	3.2
No. of segments of $f_e(t)$ $(n_f)$	5	10	15	20	25
Approximation ratio	1.5	1.8	2.1	2.8	3.3
No. of segments of $w_e(t)$ $(n_w)$	5	10	15	20	25
Approximation ratio	1.6	1.8	2.1	2.5	2.5

subintervals and assign a constant value randomly for every subinterval and then it is a piecewise constant function. For every  $f_e(t)$ , the time domain T is also randomly divided into k subintervals  $([t_0, t_1], [t_1, t_2], \cdots, [t_{k-1}, t_k])$ , where  $t_0$  and  $t_k$  are the start and end of the time domain T, respectively. The value of  $f_e(t_0)$  is first generated as a random number from  $[0, \bar{f}]$ , where  $\bar{f}$  is a number to restrict the maximum value of  $f_e(t)$ . Within each subinterval  $[t_{x-1}, t_x]$   $(1 \leq x \leq k), f_e(t)$  is a linear function  $f_e^x(t), f_e^x(t_{x-1}) = f_e^{x-1}(t_{x-1})$  and  $f_e^x(t_x)$  is generated as a random number from  $[max(0, f_e^x(t_{x-1}) - \Delta t_x), \bar{f}]$ , where  $\Delta t_x = t_x - t_{x-1}$ . Then, the time function  $f_e(t)$  is guaranteed to be non-negative and FIFO.

Algorithms. We evaluate the proposed algorithms for IC-SP queries over time-dependent graphs. Specifically, we evaluate the sequential algorithm (SICSP) and compare it with the forward label setting (FLS) algorithm in [30] We evaluate the time-parallelism based algorithm (PICSP-T) and the fragment-parallelism based algorithm (PICSP-F).

**Metrics.** We are interested in the following aspects for evaluating the performances of SICSP, PICSP-T and PICSP-F: (1) the impact of the number of nodes  $(|V_t|)$ ; (2) the impact of the number of edges  $(|E_t|)$ ; (3) the impact of distances  $(d_s)$  between the source and destination; (4) the impact of the length  $(l_s)$  of the starting time interval  $[t_{s1}, t_{s2}]$  (i.e.,  $l_s = t_{s2} - t_{s1}$ ); and (5) the impact of the average numbers  $(n_f \text{ and } n_w)$  of segments of  $f_e(t)$  and  $w_e(t)$ . For PICSP-T and PICSP-F, we also study the impact of the number of slaves  $(n_s)$ . The parameters requiring evaluation are: (1) querying time; (2) memory overhead; and (3) the approximation ratio of the heuristic method (i.e., SICSP, PICSP-T and PICSP-F).

The approximation ratio is computed as follows. FLS returns the exact function  $Arr_d(t)$ , and a heuristic method returns an approximation function  $Arr_d^*(t)$ . We randomly select w time points  $t_i$   $(1 \le i \le w)$  from the starting time interval  $[t_{s1}, t_{s2}]$  and we then obtain w function values for  $Arr_d(t)$  (resp.  $Arr_d^*(t)$ ):  $Arr_d(t_i)$  for  $1 \le i \le w$  (resp.  $Arr_d^*(t_i)$  for  $1 \le i \le w$ ). Based on the function values, we compute the approximation ratio as  $(\sum_{i=1}^w \frac{Arr_d^*(t_i)}{Arr_d(t_i)})/w$ . We set w = 40 in the following experiments.

#### Experimental Results.

**Exp-1:** Approximation Ratio of SICSP. We first evaluate the approximation ratios of SICSP on the CDU graph by varying  $d_s$  from 10 to 30,  $l_s$  from 400 to 1,200, and  $n_f$  and  $n_w$  from 5 to 25. Table 1 reports the results from which we find the following. (1) The approximation ratios increase when  $d_s$  and  $n_f$  increase, and the largest approximation ratios are 3.5 and 3.3. (2) In contrast, the approximation ratios do not increase strictly as  $l_s$  and  $n_w$  grow, and the



Figure 5: Impact of distance between source and destination.

approximation ratios are both around 3. (3) The findings in (1) and (2) show that SICSP returns very small (constant) approximation ratios in practice for the real traffics, despite that the algorithm is heuristic.

**Exp-2:** Scalability of SICSP. This set of experiments evaluate the scalability of SICSP, compared to FLS.

Varying  $d_s$ . We vary  $d_s$  from 10 to 30 on the CDU graph. In this test, we set  $l_s = 800$ ,  $n_f = 15$  and  $n_w = 15$ . To generate the distance of l, we fix a source and perform a BFS search in l hops to obtain a set of destinations. As shown in Figure 5, (1) SICSP is very efficient (e.g., 3.3s on average) and consumes little memory overhead (e.g., 6MB on average). In contrast, FLS takes 500s, and even worse yet, consumes nearly 10GB of memory overhead. (2) SICSP consumes more time and memory overhead as  $d_s$  increases, since a longer distance needs more computations in SICSP. FLS is not affected by changes in  $d_s$  because FLS computes the arrival and weight functions from s to all other nodes.



Figure 6: Impact of the length of time interval  $[t_{s1}, t_{s2}]$ .

Varying  $l_s$ . We vary  $l_s$  from 400 to 1,200 on the CDU graph. In this test, we set  $d_s = 20$ ,  $n_f = 15$  and  $n_w = 15$ . As shown in Figure 6, (1) SICSP is 200 times faster than FLS and consumes 1/1,000 the memory overhead of FLS. (2) Both the querying time and memory overhead of SICSP and FLS are not affected, since both  $f_e(t)$  and  $w_e(t)$  do not change. Varying  $n_f$  and  $n_w$ . We vary both  $n_f$  and  $n_w$  from 5 to  $\overline{25}$  on the CDU graph. In this test, we set  $d_s = 20$  and  $l_s = 800$ . As shown in Figure 7, (1) the querying time and memory overhead of SICSP increase along with the number of segments (i.e.,  $n_f$  and  $n_w$ ). This is because SICSP runs more Dijkstra-based algorithms when  $n_f$  and  $n_w$  increase. (2) ICSP-T increases more rapidly than ICSP-W, since the change in  $n_f$  has a bigger impact on  $Arr_d(t)$  than the change in  $n_w$ .



Figure 7: Impact of number of segments of edge-time and edge-weight functions.



Figure 8: Impact of node size.



Varying  $|V_t|$ . We vary  $|V_t|$  from 1 million to 5 million, where graphs with 1 million to 5 million are generated from the W-US dataset. In this test, we set  $d_s = 20$ ,  $l_s = 800$ ,  $n_f = 15$ and  $n_w = 15$ . As shown in Figure 8, (1) the querying time and memory overhead of SICSP are always less than those of FLS. SICSP is nearly 300 times faster than FLS. The memory overhead of SICSP is nearly 5,000 times less than that of FLS. (2) The querying time and memory overhead of SICSP increase marginally when the number of nodes increases.

Varying  $|E_t|$ . We vary  $|E_t|$  from 2M to 32M by fixing  $|V_t| = 1$ M on the W-US dataset. In this test, we set  $d_s = 20$ ,  $l_s = 800$ ,  $n_f = 15$  and  $n_w = 15$ . As shown in Figure 9, (1) the querying time and memory overhead of SICSP increase slightly and are 5.8s and 5.3MB at the graph with 8 million edges. (2) The querying time and memory overhead of FLS grow exponentially, and are beyond 1,000s and 10GB at the graph with 8 million edges.

The results in Exp-1 and Exp-2 justify that SICSP is very efficient and lightweight, and scales well with all metrics. Furthermore, ICSP has very small approximation ratios, despite that SICSP is a heuristic algorithm.

**Exp-3:** Scalability of PICSP-T and PICSP-F. This set of experiments evaluates the scalability of parallel algorithm-



Figure 10: Impact of distance between source and destination.



Figure 11: Impact of the length of time interval  $[t_{s1}, t_{s2}].$ 

1000

1200

20



Figure 13: Impact of edge

Figure 12: Impact of node size.



size.

Figure 14: Impact of slave size on the CDU dataset.

Figure 15: Impact of slave size on the W-US dataset.

s, PICSP-T and PICSP-F. In particular, we only report the querying time because neither PICSP-T nor PICSP-F incurs inter-fragment communications.

Varying  $d_s$  and  $l_s$ . We vary  $d_s$  from 10 to 30 and  $l_s$  from 400 to 1,200 on the CDU graph. In this setting, we set  $n_f = 15$ and  $n_w = 15$ , and the number of slaves is set as  $n_s = 12$ . As shown in Figures 10 and 11, (1) the querying time of PICSP-F is always less than that of PICSP-T, when  $d_s$  and  $l_s$  take in all values. This is because PICSP-F only computes shortest-distances between the border nodes of slaves, while PICSP-T still calculates shortest-distance for every pair of nodes of  $G_t$ . (2) The querying times of PICSP-F and PICSP-T increase when  $d_s$  increases, while the querying time does not change as  $l_s$  grows.

Varying  $|V_t|$  and  $|E_t|$ . We vary  $|V_t|$  from 1M to 5M and  $|E_t|$ from 2M to 32M on the W-US dataset. In this setting, we set  $d_s = 20$ ,  $l_s = 800$ ,  $n_f = 15$ ,  $n_w = 15$ , and the number of slaves is set as  $n_s = 12$ . As shown in Figures 12 and 13, (1) the querying time of both PICSP-T and PICSP-F scales well with  $|V_t|$  and  $|E_t|$ , but PICSP-F increases more smoothly than PICSP-T. (2) On  $|V_t|$ , PICSP-T and PICSP-F outperform SICSP by 7.3 times and 22 times on average, respectively, when 12 slaves are used to accelerate the process.

Varying number of slaves. We vary the number of slaves from 4 to 20 on the CDU and W-US datasets. In this setting, we

set  $d_s = 20$ ,  $l_s = 800$ ,  $n_f = 15$ ,  $n_w = 15$ . As shown in Figure 14 on the CDU dataset, (1) PICSP-T and PICSP-F scale well with the increase of slaves: for PICSP-T, the improvement is 4.3 (resp. 3.9) times when the number of slaves increases from 4 to 20. (2) As shown in Figure 15 on the W-US dataset, (1) PICSP-T and PICSP-F also scale well when the number of slaves increases: for PICSP-T, the improvement is 4.3 (resp. 4.6) times when the number of slaves increases from 4 to 20. The two results verify Theorems 5 and 7.

Table 2: Approximation ratios of PICSP-F

Distance $(d_s)$	10	15	20	25	30
Approximation ratio	1.7	2.6	3.5	4.8	5.6
Time interval $(l_s)$	400	600	800	1,000	1,200
Approximation ratio	2.1	2.8	3.5	3.9	5.3
No. of segments of $f_e(t)$ $(n_f)$	5	10	15	20	25
Approximation ratio	1.9	2.5	3.5	4.2	5.5
No. of segments of $w_e(t)$ $(n_w)$	5	10	15	20	25
Approximation ratio	2.1	2.8	3.5	4.1	4.9

Exp-4: Approximation Ratio of PICSP-F. Finally, we evaluate the approximation ratios of  $\mathsf{PICSP-F}$  on the CDU graph by varying  $d_s$  from 10 to 30,  $l_s$  from 400 to 1,200,  $n_f$  and  $n_w$  from 5 to 25, since we add ICSP heuristics to make PICSP-F parallel scalable. Table 2 reports the results from which we find the following. (1) The approximation ratios increase when  $d_s$ ,  $l_s$ ,  $n_f$  and  $n_w$  increase, and the average approximation ratios of these parameters are all 3.5. (2) The approximation ratios of PICSP-F are 1.3 times as those of SICSP on average, which explains why it is worthwhile to add heuristics to make PICSP-F parallel scalable. The results in Exp-3 show that PICSP-F always outperforms PICSP-T. Therefore, we only need PICSP-F in practice.

The results in Exp-3 and Exp-4 justify the parallel scalability of PICSP-F and PICSP-T.

#### 6. CONCLUSION

We have proposed a dynamic CSP query by extending the traditional static constrained shortest path to the timedependent graphs. We have also studied important issues in connection with the dynamic CSP query, from complexity to algorithms to applications. The novelty of this work lies in its adaption of static algorithms to solving new problems, heuristic techniques (plugging structural properties of time and weight functions into the shortest path algorithm), and parallel scalable algorithms to cope with big time-dependent graphs. Our experimental study has verified the feasibility of our proposed algorithms in real-life graphs.

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