Supplementary Material

Appendix I.

1. Definition of the cost function.

```
Input: solution_1 . . . solution_N
Output: cost (Total cost of the solution)
function fitness_function(solution[], dest)
         total_{price} = 0, last_{arrival} = 0 \# 0:00 time
         first_{departure} = 1439 \# 23:59 for initialization
         flight_{id} = -1
           for i \leftarrow 1 to \frac{length(solution)}{2} do
               origin = people[i][1]
               flight_{id} += 1
               going = flights[(origin, dest)][solution[flight_{id}]]
               flight_{id} += 1
               returning = flights[(dest, origin)][solution[flight_{id}]]
               total_{price} += going[2]
               total_{mice} += returning[2]
               if \; last_{arrival} < get\_minutes(going[1]) \; then \; \# \, Find \, last \, arrival
                  last_{arrival} = get\_minutes(going[1])
               end if
              if\ first_{departure} < get\_minutes(returning[0])\ then\ \#\ Find\ first\ departure
                  first_{departure} = get\_minutes(returning[0])
              end if
```

end for

```
total_{wait} = 0
        flight_{id} = -1
        for i \leftarrow 1 to \frac{length(solution)}{2} do
            origin = people[i][1]
            flight_{id} += 1
            going = flights[(origin, dest)][solution[flight_{id}]]
            flight_{id} += 1
            returning = flights[(dest, origin)][solution[flight_{id}]]
            # Waiting time for all arrived
            total_{wait} += last_{arrival} - get\_minutes(going[1])
             # Waiting time for all to depart and reach location
             total_wait += get_minutes(returning[0]) - first_departure
        end for
 #3PM - 10AM
 #11AM - 3PM
 if last_{arrival} > first_{departure} then
   # Penalize if arrival and departure are not on same days
   total_{price} += 50
           end if
 return\ total_{price} + total_{wait} + The\ total\ cost\ associated
end function
```

Appendix II.

1.Time Complexity Derivations

In the following Appendix we derive the Time Complexity of our algorithms, by first calculating the running time and then derive the upper bounds(worst case) by setting maximum values of N.

1.1 Cost Function

 $S \rightarrow \text{Length of initial Solution/Individual}$

Time Complexity Derivation:

$$T(S) = S/2 + S/2;$$

 \therefore Time Complexity is O(N)

1.2 OnePoint Mutation and Crossover

By ignoring the operation of copying N elements O(N), gene selection then takes O(1), as random.randint uses the **Mersenne-Twister** algorithm which is O(1).

∴Time Complexity is O(1).

1.3 Random Search

 $E \rightarrow Epochs$

 $D \rightarrow \text{Length of Domain}$

 $S \rightarrow$ Length of initial Population/Solution

Time Complexity:

$$T(N) = D + E * (S/2) + (E - 1) * D; O(T(N)) = O(ES/2 + E - 1 * D) ;$$

 $T(N) = N^2/2$

 \therefore Time complexity is $O(N^2)$

1.4 Hill Climbing

 $E \rightarrow Epochs$

D→ Length of Domain

S→ Length of initial Population/Solution

 $n \rightarrow$ Number of neighboring solutions

$$T(N) = D + S/2 + n * (S/2);$$

 \therefore Time Complexity is $O(N^2)$

1.5 Standard GA Configuration

 $P \rightarrow \text{Population Size}$

 $G \rightarrow \text{Number of Generations'}$

 $D \rightarrow \text{Length of Domain}$

 $S \rightarrow \text{Length of Solution/Individual}$

 $C \rightarrow Length of array of Costs$

 $P_m \rightarrow \text{Probability of Mutation}$

 $P_c \rightarrow \text{Probability of Crossover}, P_c = 1 - P_m$

$$T(N) = P * D + G * ((P + 1) * S/2 + ClogC + P * (P_m * 1 + P_c * 1))$$

this can be simplified to $T(N) = N^3/2 + N^3 log N$,

 \therefore Time Complexity is $O(N^3 \log N)$

The choice of sorting function is responsible for $log\ N$. Python's default $Tim\ Sort$ instead of doing Heapify operations which reduces worst case complexity from $O(N^3logN)$ to $O(N^3)$.

1.6 GA with Reverse Operations

 $P \rightarrow Population Size$

 $G \rightarrow \text{Number of Generations}$

 $D \rightarrow \text{Length of Domain}$

 $S \rightarrow \text{Length of Solution/Individual}$

 $C \rightarrow Length of array of Costs$

 $P_{a} \rightarrow \text{Probability of Crossover}$

 $P_m \rightarrow \text{Probability of Mutation } P_m = 1 - P_c$

$$T(N) = P * D + G * ((P + 1) * S/2 + ClogC + P * (P_c * 1 + P_m * 1)$$

this is of the form

$$O(N) = N^3/2 + N^3 log N,$$

$$O(N) = N^3 log N$$

1.7 GAs with Reversals

 $P \rightarrow$ Population Size

 $R \rightarrow$ Number of Reversals.

 $G \rightarrow$ Number of Generations

 $step_{lenath} \rightarrow$ The number of reverse steps/epochs

The number of reversals is calculated as follows:

$$R = G/n_{\nu} - 1$$

$$T_{R}(N) = C$$
; if $step_{length} = 1$ else $T_{R}(N) = (step_{length-1})^{*} (C + S/2 + P * (Pc * 1 + Pm * 1))^{*}$

Now actual Time Complexity of GA with Reversals is,

$$\begin{split} T(N) &= T(N)) \, + T_{_R}(N) \\ T(N) &= P * D + G * ((P + 1) * S/2 \, + \, ClogC + R * C + P * (Pm * 1 \, + \, Pc * 1)); \\ if \, step_{_{length}} &= 1 \, else \end{split}$$

$$T(N) = P * D + G * ((P + 1) * S/2 + ClogC + R * ((step_{length-1}) * (C + S/2 + P * (Pc * 1 + Pm * 1))) + P * (Pm * 1 + Pc * 1))$$

This further reduces to these 2 forms:

$$T(N) = N^3/2 + N^3 = 3/2N^3 = N^3$$
; if $step_{length} = 1$ else

$$T(N) = N^3/2 + N^4$$
, therefore Time Complexity is $O(N^4)$;

1.8 Iterated Chaining

Rounds→ The number of iterated Chaining rounds

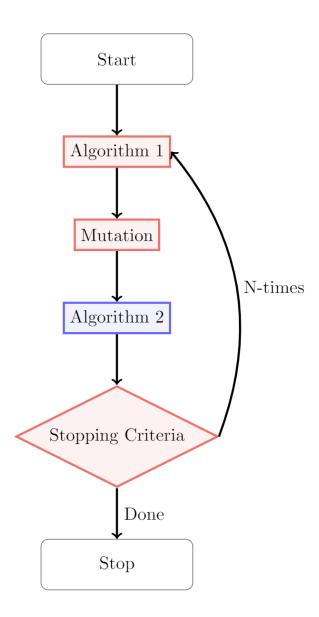
$$T(N) = Rounds - 1 * T_{algo_1}(N) + Rounds * T_{algo_2}(N)$$

The authors chose $algo_1$ as $Random\ Search$ and $algo_2$ as HillClimbing, thus:

$$T(N) = Rounds - 1 * T_{RS}(N) + Rounds * T_{algo_2}(N)$$

 $T(N) = Rounds - 1 * D + E * (S/2) + (E - 1) * D + Rounds * D + S/2 + n * (S/2)$
 $T(N) = N^3 - 1 + N^3$
 $\therefore Time\ Complexity\ is\ O(N^3)$

Appendix III.

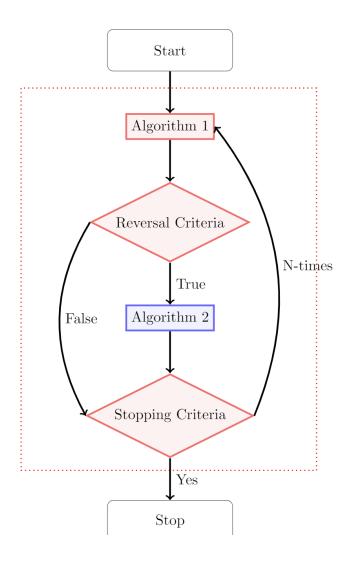


Iterated Chaining Algorithm

| ALGORITHM: ITERATED CHAINING WITH EARLY STOPPING |
|--|
| Input: Domain D_i $D_{N'}$ rounds, fitness_function, $n_{obs'}$ tolerance |
| 003 |
| |
| $oxed{	extit{Output:soln}_{final} best}_{cost}$, scores, NFE |
| ,nfe,seed |

```
1
       scores \leftarrow [], NFE \leftarrow 0 //Global record of cost and no. of function evaluations
2
       for i ← rounds do
              if i==0 then
3
4
                   soln, cost, scores, nfe, seed \leftarrow algorithm_1(domain, fitness\_function, seed)
                   soln \leftarrow OnePointMutation(domain, random.randint(0, 1), soln)
5
6
                   scores← append cost to list
7
                   NFE \leftarrow nfe+1
              end if
8
9
              else if i == rounds - 1 then
                   soln_{\mathit{final'}}, \mathit{cost}, \mathit{scores}, \mathit{nfe}, \mathit{seed} \leftarrow \mathit{algorithm\_2}(\mathit{domain}, \mathit{fitness\_function}, \mathit{seed})
10
                   scores← append cost to list
11
12
                   return soln_{final}, scores [-1], scores, NFE
                   NFE \leftarrow nfe+1
13
              end if
14
15
              else
                      soln, cost, scores, nfe, seed \leftarrow algorithm_1(domain, fitness_function, seed)
16
17
                      soln \leftarrow OnePointMutation(domain, random.randint(0, 1), soln)
                      scores← append cost to list
18
                      NFE \leftarrow nfe+1
19
20
              end else
       soln_{final''}, cost, scores, nfe, seed \leftarrow algorithm\_2 (domain, fitness\_function, seed)
21
22
       scores← append cost to list
23
       NFE \leftarrow nfe + 1
24
       if rounds ==1 then
25
26
            return soln, scores [-1], scores, NFE
27
       end if
       if cost - random.randint(tolerance, 100) > int(sum(scores[-n_{obs}:]) / n_{obs}) then
28
             return soln_{final}, scores [-1], scores, NFE
29
30
       end if
```

Where scores[-1] is $best_{cost}$, i.e the final cost; NFE is the global list of costs



```
ALGORITHM: GENETIC ALGORITHM WITH REVERSALS
\textit{Input:} \ \textit{Domain} \ D_i.....D_{\textit{N'}} P_{\textit{mutation'}} \ P_{\textit{crossover''}} n_k \ , \textit{step}_{\textit{length'}}, \textit{num}_{\textit{generations}}
, fitness_function, n_{obs}
,population size
 \textit{Output: } soln_{\mathit{final'}} \textit{best}_{\mathit{cost'}} \textit{scores,nfe, seed} 
    for i \leftarrow num_{generations} then
         population← Initialize population randomly
  2
         if i/n_{_{\scriptscriptstyle D}} == 0 and i\neq 0 then
  3
               if step_length == 1 then
                      Sort costs list in descending order instead
  4
  5
                      rev ←rev+1
  6
               end if
  7
               else
  8
                      rev ←rev+1
                      while i \leftarrow step_{length} do
  9
 10
                                  costs.sort(reverse=True) //Decreasing order of costs
                                  ordered_individuals = [individual for (cost, individual) in costs]
 11
                                  population \leftarrow \textit{Get to a list of top } n_{\substack{\textit{eltisim}}} \textit{from ordered\_individuals}
 12
                                  scores \leftarrow fitness\_function(population[0])
 13
                                  nfe \leftarrow nfe+1
 14
                                  while length of population list < population_size do
 15
                                           \emph{if} \ random.random() < P_{mutation} \ \emph{then}
 16
                                                 population \leftarrow Append result of Crossover of 2 randomly
 17
                                                 chosen individuals from ordered_individuals
 18
 19
                                           end if
 20
                                           else
                                                 population ← Append result of OnePointMutation of a randomly
 22
                                                 chosen individual from ordered_individuals
 23
 24
                                  end while
 25
                      end while
 26
               end else
 27
         end if
 28
         else
 29
                 costs.sort() //Increasing order of costs
                 ordered_individuals = [individual for (cost, individual) in costs]
 30
                 population \leftarrow \textit{Get to a list of top } n_{eltisim} \textit{from ordered\_individuals}
 31
 32
                 scores←fitness_function(population[0])
 33
                 nfe ←nfe+1
```

```
34
            while length of population list < population_size do
35
                 if random.random() < P_{mutation} then
                      population ← Append result of Crossover of 2 randomly
36
37
                      chosen individuals from ordered_individuals
38
                 end if
39
                 else
40
                      population \leftarrow Append result of OnePointMutation of a randomly
                      chosen individual from ordered_individuals
41
42
                 end else
43
            end while
44
       end else
45
      end for
46
       return\ soln_{final'}\ best_{cost'}, scores, nfe,\ seed
```

```
ALGORITHM: GENETIC ALGORITHM WITH RANDOM SEARCH REVERSALS
, fitness_function, n_{obs}
,population size
 \textit{Output: } soln_{\textit{final'}} \textit{best}_{\textit{cost'}} \textit{,} \textit{scores,nfe, seed} 
    for i \leftarrow num_{generations} then
         population← Initialize population randomly
  2
         if i/n_{_{l_{\scriptscriptstyle \nu}}} == 0 and i\neq 0 then
  3
            if step_length == 1 then
                   Sort costs list in descending order instead
  4
  5
                   rev ←rev+1
  6
             end if
  7
             else
  8
                   rev \leftarrow rev + 1
                    while i \leftarrow step_{length} do
  9
                              costs.sort(reverse=True) //Decreasing order of costs
 10
                              soln \leftarrow Randomly initialize within U.B and L.B of D
 11
                              population \leftarrow \textit{Get to a list of top } n_{\substack{eltisim}} \textit{from ordered\_individuals}
  12
                              scores←fitness_function(population [0])
  13
```

```
14
                            nfe \leftarrow nfe + 1
16
                            if cost > best_cost then
17
                                    best\_cost \leftarrow cost
18
                                    best\_solution \leftarrow solution
19
                            end if
20
                            scores← Append best_cost
21
                            population←Append best_soln
22
                  end while
23
          end else
24
       end if
25
       else
            costs.sort() //Increasing order of costs
26
            ordered_individuals = [individual for (cost, individual) in costs]
27
28
            population \leftarrow \textit{Get to a list of top } n_{eltisim} \textit{from ordered\_individuals}
29
            scores←fitness_function(population [0])
30
            nfe ←nfe+1
            while length of population list < population_size do
31
                  \emph{if} \ random.random() < P_{mutation} \ \emph{then}
32
                        population ← Append result of Crossover of 2 randomly
33
34
                        chosen individuals from ordered_individuals
                  end if
35
36
                  else
                        population \leftarrow Append result of \textit{OnePointMutation} of a randomly
37
                        chosen individual from ordered_individuals
38
39
                  end else
            end while
40
        end else
41
42
       end for
       \textit{return} \ soln_{\textit{final'}} \textit{best}_{\textit{cost'}} \textit{scores,nfe, seed}
43
```