



Solving the team orienteering problem using effective multi-start simulated annealing

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ABSTRACT

The team orienteering problem (TOP) is known as an NP-complete problem. A set of locations is provided and a score is collected from the visit to each location. The objective is to maximize the total score given a fixed time limit for each available tour. Given the computational complexity of this problem, a multi-start simulated annealing (MSA) algorithm which combines a simulated annealing (SA) based meta-heuristic with a multi-start hill climbing strategy is proposed to solve TOP. To verify the developed MSA algorithm, computational experiments are performed on well-known benchmark problems involving numbers of locations ranging between 42 and 102. The experimental results demonstrate that the multi-start hill climbing strategy can significantly improve the performance of the traditional single-start SA. Meanwhile, the proposed MSA algorithm is highly effective compared to the state-of-the-art meta-heuristics on the same benchmark instances. The proposed MSA algorithm obtained 135 best solutions to the 157 benchmark problems, including five new best solutions. In terms of both solution quality and computational expense, this study successfully constructs a high-performance method for solving this challenging problem.

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1. Introduction

The team orienteering problem (TOP) presents a set of n locations to be visited by m tours, each with a score S_i ($i \in 1, \dots, n$). The starting point (location 1) and the end point (location n) are fixed. The time t_{ij} required to travel from location i to j is known in advance for all locations. Each location can be visited a maximum of once. Not all locations can be visited since the available time is limited to a given time budget T_{max} for all tours. TOP aims to determine m tours, and each tour visits some of the locations, to maximize total collected score.

The concept of TOP was first described by Butt and Cavalier [1], who called it the Multiple Tour Maximum Collection Problem, with Chao et al. [2] later introducing the term TOP. Many different problems may be treated as TOPs, including recruiting of football players from high schools for college teams [1], the multi-vehicle version of the home fuel delivery problem [2,3], and routing technicians for customer service [4].

Since the TOP is an NP-hard problem [2], only two exact algorithms have been proposed specifically for TOP. Butt and Ryan [5] proposed a column generation based algorithm, while Boussier et al. [6] proposed a branch and price based algorithm. However, these methods can only solve problems of limited size using a

reasonable amount of computing time. Therefore, numerous research efforts have focused on heuristics and meta-heuristics. Butt and Cavalier [1] proposed a greedy method. The best pair of vertices is assigned to the solution tours in each iteration. The procedure stops following construction of all m tours and when no additional vertices can be added without exceeding T_{max} . Chao et al. [7] proposed a five-step method (initialization, main movement, clean up, local improvement and re-initialization) and a heuristic based on the stochastic algorithm of Tsiligris [8]. Tang and Miller-Hooks [4] proposed a tabu search based approach embedded with an adaptive memory procedure [9] for TOP. Furthermore, Archetti et al. [10] proposed two tabu search algorithms and a variable neighborhood search algorithm. Their study proposed four approaches: tabu search with penalty strategy, tabu search with feasible strategy, fast variable neighborhood search, and slow variable neighborhood search. Ke et al. [11] proposed an ant colony optimization (ACO) framework for the TOP. Four methods, sequential, deterministic-concurrent, random-concurrent and simultaneous, were proposed to construct candidate solutions in the ACO framework. Vansteenwegen et al. [12,13] designed a guided local search (GLS) approach and a skewed variable neighborhood (SVN) approach for the TOP. Both approaches applied a combination of intensification and diversification procedure. Recently, Souffriau et al. [14] proposed two variants of a greedy randomized adaptive search procedure (GRASP) with path relinking (PR) for solving the TOP. The first variant is a slow version (SPR) which obtained excellent results, while the second variant

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is a fast version (FPR), which rapidly obtained an acceptable solution. Vansteenwegen et al. [15] presented a thorough survey of approaches for TOP.

Simulated annealing based heuristics have been successfully applied to various hard combinatorial optimization problems [16–23]. The search procedures of simulated-annealing (SA)-based algorithm that attempt to obtain (near) global optimal solutions typically require some form of diversification to escape from local optimality. Without such diversification, SA-based algorithms may become localized in a small area of the solution space, eliminating the possibility of finding a global optimum. Multi-start simulated-annealing algorithm (MSA) combines the advantages of SA algorithms in effectively achieving search convergence and the multi-start hill climbing strategy in escaping local optimality. MSA has been successfully applied to problems in a wide variety of fields [24–27]. This study proposes the MSA algorithm for solving TOP.

The remainder of this paper is structured as follows. After formulating the team orienteering problem in Section 2, the proposed MSA algorithm is described in Section 3. Using an existing benchmark problem set, Section 4 empirically assesses the effectiveness and efficiency of the proposed MSA algorithm by comparing its performance with the traditional single-start SA and state-of-the-art algorithms. Finally, conclusions are drawn and recommendations for future research are made in Section 5.

2. Mathematical formulation

The TOP can be defined on a directed network $G = (N, A)$, where $N = \{1, 2, \dots, n\}$ is the set of locations, and $A = \{(i, j) : i \neq j \in N\}$ is the set of arcs connecting locations. Each location $i = 1, \dots, n$ is associated with a score S_i . All paths must start at location 1 and end at location n . The time t_{ij} required to travel from location i to j is known for each pair of locations i and j . The travel time of a tour cannot exceed the given time budget T_{max} . Each location can be visited a maximum of once. The objective is to identify a set of m tours that maximizes the total score.

Define the following decision variables:

$x_{ijm} = 1$ if, in tour m , a visit to location i is followed by a visit to location j , 0 otherwise;

$y_{ik} = 1$ if location i is visited on tour k , 0 otherwise;

s_{jk} = the start time of the service at location i on tour k ;

The TOP can then be formulated as the following mixed integer problem [4,11,13]:

$$\text{Maximize } \sum_{k=1}^m \sum_{i=2}^{n-1} S_i y_{ik}$$

Subject to

$$\sum_{k=1}^m \sum_{j=2}^{n-1} x_{1jk} = \sum_{k=1}^m \sum_{i=2}^{n-1} x_{ink} = m \quad (1)$$

$$\sum_{i=1}^{n-1} x_{ilk} = \sum_{j=2}^n x_{ljk} = y_{lk}, \forall l = 2, \dots, n-1; \quad \forall k = 1, \dots, m \quad (2)$$

$$\sum_{k=1}^m y_{ik} \leq 1, \quad \forall i = 2, \dots, n-1 \quad (3)$$

$$\sum_{i=1}^{n-1} \sum_{j=2}^n t_{ij} x_{ijk} \leq T_{max}, \quad \forall k = 1, \dots, m \quad (4)$$

$$\sum_{\substack{i,j \in U \\ i < j}} x_{ijk} \leq |U| - 1 \quad (U \subset V \setminus \{1, n\}; \quad 2 \leq |U| \leq n-2; \quad k = 1, \dots, m) \quad (5)$$

$$x_{ijk}, y_{ik} \in \{0, 1\}, \quad \forall i, j = 1, \dots, n; \quad \forall k = 1, \dots, m \quad (6)$$

The objective function maximizes the total collected score of all tours. Constraint (1) states that all tours must start from location 1 and terminate at location n . Constraint (2) maintains the connectivity of each tour. Constraint (3) ensures that every location is visited at most once. Constraint (4) guarantees that the time limitation of each tour is not violated. Constraint (5) excludes the sub-tours. Finally, constraint (6) specifies that the variables are binary.

3. Proposed multi-start simulated annealing algorithm

Metropolis et al. [28] first introduced the concept of simulated annealing, which was later popularized by Kirkpatrick et al. [29] and Cerny [30] in solving challenging combinatorial optimization problems. The SA typically begins with a randomly generated initial solution. At each iteration, the algorithm selects a new solution from the neighborhood of the current one. If the objective function value of the new solution is better than that of the current one, the new solution replaces the current solution from which the search process continues. Moreover, there is a small probability that a new solution with a worse objective function value may also be accepted as the new current solution.

The proposed multi-start simulated annealing (MSA) algorithm combines the advantages of the SA algorithm and the multi-start hill climbing strategy for solving the team orienteering problem. The following subsections further discuss the solution representation, initial solution, neighborhood, parameters, and MSA procedures.

3.1. Solution representation and initial solution

A TOP solution is represented by a string of numbers comprising a permutation of n locations, denoted by the set $\{1, 2, \dots, n\}$, and $m-1$ zeros used to separate tours. The j th non-zero number indicates the j th location to be visited. Thus, the first non-zero element in a solution indicates the first location to be visited during the first tour. Other locations are added to the tour individually from left to right to represent the visiting sequence, provided the time limit for each tour is not exceeded. If adding a location to the tour violates the time limit (supposing that this location is visited and then the tour returns directly to deposit), the location is discarded, and the next location is considered. A zero in the solution representation indicates that the current tour will be terminated and a new tour constructed whenever feasible. This solution representation always yields a feasible TOP solution without violating the tour time limit.

Half of the initial solutions (at least one) are generated by the nearest neighbor algorithm, and the remainder is generated randomly.

3.2. Illustration of solution representation

Table 1 gives a small TOP instance with a start deposit, an end deposit, and 19 customers. The location (X, Y) and scores (S) of deposits and customers are listed in Table 1. Two routes are used and the time limit for each route is 15.5. A randomly generated sample solution for this instance is shown in Fig. 1. One dummy zero is present in the solution. Fig. 2 gives a visual illustration of the sample solution.

In this example, the first tour starts by servicing customer 9 and then servicing locations 10, 11, 6, 5, 4, 2, 1 and 7, followed by a zero. Thus, the route will terminate after finishing servicing location 7. Because servicing customers 18, 19, and 17 after customer 10 will

Table 1
Locations and scores of customers and deposits.

Location	X	Y	S
Start deposit	8.6	7.1	0
Customer 1	5.7	11.4	20
Customer 2	4.4	12.3	20
Customer 3	2.8	14.3	30
Customer 4	3.2	10.3	15
Customer 5	3.5	9.8	15
Customer 6	4.4	8.4	10
Customer 7	7.8	11.0	20
Customer 8	8.8	9.8	20
Customer 9	7.7	8.2	20
Customer 10	6.3	7.9	15
Customer 11	5.4	8.2	10
Customer 12	5.8	6.8	10
Customer 13	6.7	5.8	25
Customer 14	13.8	13.1	40
Customer 15	14.1	14.2	40
Customer 16	11.2	13.6	30
Customer 17	9.7	16.4	30
Customer 18	9.5	18.8	50
Customer 19	4.7	16.8	30
End deposit	8.0	12.6	0

violate the travel limit, these customers are excluded from the first tour.

The first customer to be serviced in the second tour is customer 14, followed by customers 15 and 16 (customer 8 cannot be served because of the time limit). After finishing servicing customer 16, this tour will return to the end depot since no other customers can be visited without violating the time limit. Location 8, 3, 13, and 12 are excluded from the second tour. The total score collected is 255.

3.3. Neighborhood

Let S denote the set of feasible solutions and let σ_k ($k = 1, \dots, P_{size}$) represent the current solution, where $\sigma_k \in S$, and P_{size} denote the number of starting points in the MSA algorithm. The sets $N(\sigma_k)$ ($k = 1, \dots, P_{size}$) are then the sets of solutions neighboring σ_k . $N(\sigma_k)$ can be generated through either swap or insertion operations. The swap move randomly selects the i th and the j th locations of σ_k and then exchanges their positions. The insertion move is carried out by randomly selecting the i th location of σ_k and then inserting it into the position immediately before another randomly selected j th location of σ_k .

The probabilities of performing the swap and insertion operations were fixed at 0.5 and 0.5, respectively.

9	10	18	19	17	11	6	5	4	2	1	7	0	14	8	15	16	3	13	12
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Fig. 1. An example of solution representation.

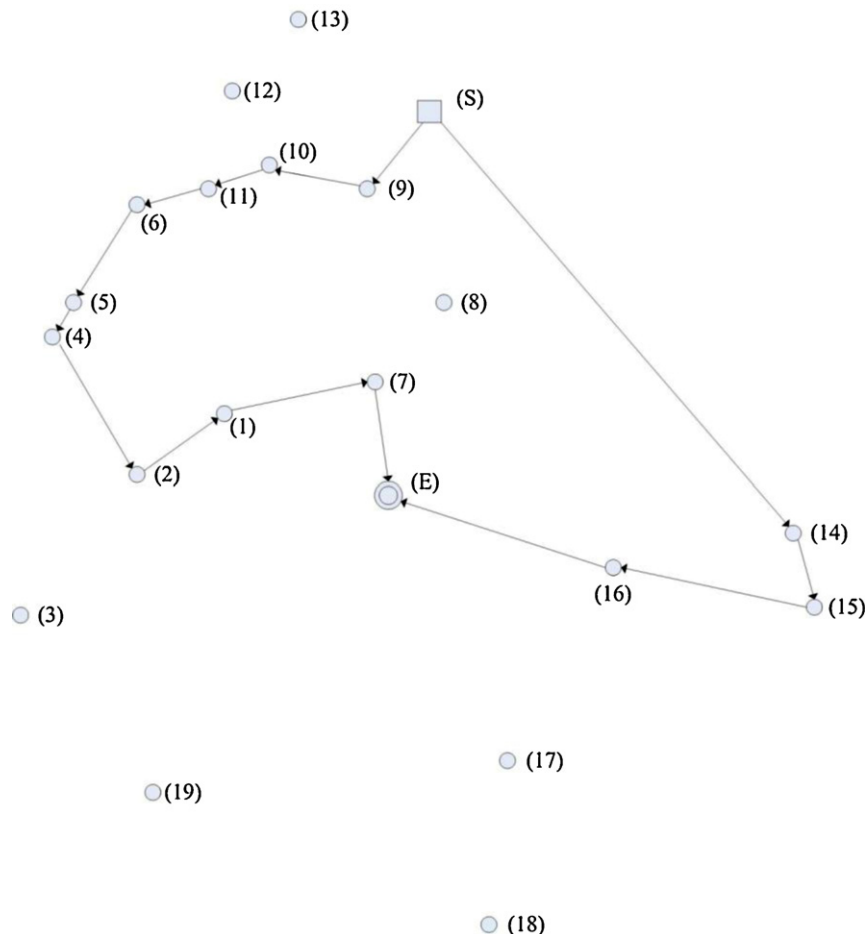


Fig. 2. A visual illustration of the example solution given in Fig. 1.

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MSA ( $I_{iter}$ ,  $T_0$ ,  $A_{threshold}$ ,  $N_{non-improving}$ ,  $P_{size}$  and  $\alpha$ )
Step 1: Generating the initial solutions  $\sigma_k$  ( $k=1, 2, \dots, P_{size}$ )
Step 2: Let  $T = T_0$ ;  $R=0$ ;  $N=0$ ;  $\sigma_{best}$  = the best  $\sigma_k$  among the  $P_{size}$  solutions;  $F_{best} = obj(\sigma_{best})$ ;
Step 3:  $N=N+1$ ;
Step 4: For  $k = 1$  to  $P_{size}$  {
    Step 4.1 Generating a solution  $\sigma'_k$  based on  $\sigma_k$ ;
    Step 4.2 If  $\Delta_k = obj(\sigma'_k) - obj(\sigma_k) \geq 0$  {Let  $\sigma_k = \sigma'_k$ ; }
    Else {
        Generate  $r \sim U(0,1)$ ;
        If  $r < Exp(\Delta_k / T)$  { Let  $\sigma_k = \sigma'_k$ ; }
        Else {Discard  $\sigma'_k$ ; }
    }
    Step 4.3 If  $obj(\sigma_k) > F_{best}$  {
         $\sigma_{best} = \sigma_k$ ;  $F_{best} = obj(\sigma_k)$ ;  $R=0$ ;
        Let  $\sigma_j = \sigma_{best}$  ( $j=1, \dots, P_{size}$ )
    }
    Step 4.4 Calculate the accumulated probability of accepting worse solution  $P_{acceptance}$ ;
}
Step 5: If  $N = I_{iter}$  {
     $T = T \times \alpha$ ;  $N = 0$ ;
    Perform local search for each  $\sigma_k$ ;
    For  $k=1$  to  $P_{size}$  {
        If  $obj(\sigma_k) > F_{best}$  {
             $\sigma_{best} = \sigma_k$ ;  $F_{best} = obj(\sigma_k)$ ;  $R=0$ ;
            Let  $\sigma_j = \sigma_{best}$  ( $j=1, \dots, P_{size}$ )
        }
    }
     $\sigma_{temp}$  = the best  $\sigma_k$  among the  $P_{size}$  solutions;
    If  $(obj(\sigma_{temp}) < F_{best} \text{ and } P_{acceptance} < A_{threshold})$  { $R = R+1$ ; }
}
Else {Go to Step 3;}
Step 6: If  $R = N_{non-improving}$  {Terminate the MSA procedure;}
Else {Go to Step 3;}

```

Fig. 3. The pseudo-code of proposed MSA algorithm.

3.4. Parameters

The proposed MSA algorithm begins with six parameters, namely I_{iter} , T_0 , $N_{non-improving}$, $A_{threshold}$, P_{size} , and α , where I_{iter} denotes the number of iterations the search at a particular temperature, T_0 represents the initial temperature, and $N_{non-improving}$ is the permitted number of successive temperature reductions where the accumulated probability of accepting a worse solution is lower than threshold value $A_{threshold}$. P_{size} denotes the number of current solutions in each iteration. Finally, α denotes the coefficient controlling the cooling schedule.

3.5. MSA procedure

The procedures of the proposed MSA are depicted in Fig. 3. First, the current temperature T is set to T_0 . Next, initial solutions σ_k ($k=1, \dots, P_{size}$) are generated by the nearest neighbor algorithm or randomly as multi-start points. For each iteration,

the next solutions σ'_k ($k=1, \dots, P_{size}$) are selected from their corresponding $N(\sigma_k)$. Furthermore, let $obj(\sigma_k)$ denote the calculation of the total score of σ_k , and let Δ_k represent the difference between $obj(\sigma_k)$ and $obj(\sigma'_k)$; then $\Delta_k = obj(\sigma_k) - obj(\sigma'_k)$. The probability of replacing σ_k with σ'_k , given $\Delta_k < 0$, is $Exp(\Delta_k / T)$. This can be achieved by generating a random number $r \in [0, 1]$ and replacing solution σ_k with σ'_k if $r < Exp(\Delta_k / T)$. Meanwhile, if $\Delta_k \geq 0$, the probability of replacing σ_k with σ'_k is 1.

T is decreased after running I_{iter} iterations from the previous decrease, using the formula $T \leftarrow \alpha T$, where $0 < \alpha < 1$. When T is decreased, a local search procedure which sequentially performs swap and insertion operations is employed to enhance the best among the current solutions σ_k ($k=1, \dots, P_{size}$). If the incumbent best solution, σ_{best} , is not improved in $N_{non-improving}$ successive temperature reductions where the accumulated probability of accepting a worse solution is lower than threshold value $A_{threshold}$, the algorithm is terminated. If a new σ_{best} solution is obtained, all

the current solutions σ_k ($k = 1, \dots, P_{size}$) are set to be the same as the new σ_{best} solution. Following the termination of the MSA procedure, the (near) global optimal schedule can be derived using the σ_{best} .

4. Experimental results

This section describes the computational tests used to assess the performance of the proposed MSA algorithm for solving the team orienteering problem. The test problems, parameter selection, and computational results of the proposed MSA algorithm compared with the traditional single-start SA and state-of-the-art algorithms are discussed below.

4.1. Test problem

The proposed MSA approach is also applied to problem sets 4–7 [2] which contain 100, 66, 64 and 102(n) vertices, respectively. These sets were also adopted to evaluate the state-of-the-art meta-heuristics in the literature. The number of tours m equals 2, 3, and 4 for each problem set. Instances of the same problem set with same number of tours only differ in the time limit T_{max} . The total number of instances from problem sets 4–7 is 157. The name of instance is notated as $pa.b.c$, where a represents the problem set which the instance belongs to, b is the number of tours, and c is a label that distinguishes between instances from the same problem set with same number of tours.

4.2. Algorithm parameters selection

Since the parameters of the proposed MSA have an important impact on the algorithm's performance, extensive computational testing was performed to determine the appropriate values for the experimental parameters. Two instances were randomly selected from each of the four problem sets for preliminary testing. The following combinations of the parameter values were tested on these eight test instances. $I_{iter} = (n + m - 1) \times \eta / P_{size}$, $N_{non-improving} = 3, 5, 7, 9$; $A_{threshold} = 0.005\%, 0.01\%, 0.02\%, 0.03\%, 0.05\%$; $T_0 = \beta \times TS$, and $\alpha = 0.93, 0.95, 0.97, 0.99$, where n denotes the number of locations; m represents the number of tours; $\eta = 5000, 10,000, 20,000, 30,000, 40,000$; P_{size} ranges from 1 to 8; $\beta = 0.001, 0.002, 0.003$; TS is the total scores of all locations.

Since the number of iterations (I_{iter}) is inversely proportional to the value of P_{size} , the total number of solutions evaluated for the same problem are almost identical for each different P_{size} value, ensuring the comparison is on a fair basis. The results indicated that the best solution quality was obtained using approximately $\eta = 30,000$, $N_{non-improving} = 5$, $A_{threshold} = 0.01\%$, $\beta = 0.001$, $\alpha = 0.95$, $P_{size} = 3$. Therefore, the above parameter values were used for the experiments in this study.

It was observed that when I_{iter} , $N_{non-improving}$ and $A_{threshold}$ are increased, better solutions can be obtained at the expense of higher computational time. Increasing the value of P_{size} from one to three improves the solution quality. However, when the value of P_{size} exceeds three, larger value of P_{size} will result in worse solution quality. That is, when P_{size} equals three, the best solution quality is obtained. It is difficult to assess the effects of T_0 and α , separately. In general, if the initial temperature T_0 is too high, more computational time is needed to obtain good solutions. On the other hand, if T_0 is too low, the proposed approaches tend to converge prematurely because of the low probability of accepting worse solutions. However, combinations of parameters do have a significant impact on the solution quality. For example, setting $N_{non-improving} = 5$, $I_{iter} = (n + m - 1) \times 30,000$, and $P_{size} = 3$ for the MSA, the difference in the objective values obtained by different combinations of T_0 and α can be as large as 14.534% of the best known

solution value for the p5.2.h instance. The average percentage deviation of the solutions can be as large as 5.497%, compared to the solutions obtained using the best combination of parameters.

4.3. Results and discussion

The proposed MSA algorithm was implemented using C language and run on a PC with an Intel Core 2 2.5 GHz CPU.

To evaluate the proposed MSA algorithm, each of the problem instances was tested over ten trials and compared with other approaches, such as GTP, GTF, FVF, SVF [10], ASe, ADC, ARC, ASi [11], TMH [4], SVNS [12], GLS [13], PR [14], and the SA algorithm ($P_{size} = 1$).

GTP, GTF, FVF, and SVF denote the tabu search with penalty strategy, tabu search with feasible strategy, fast variable neighborhood search, and slow variable neighborhood search, respectively. GLS is a guided local search approach; ASe, ADC, ARC and ASi denote sequential ant colony optimization, deterministic concurrent ant colony optimization, random concurrent ant colony optimization, and simultaneous ant colony optimization, respectively. Furthermore, TMH is a tabu search based approach; SVNS denotes skewed variable neighborhood search. Finally, PR is a path relinking approach.

The best solution was selected as the experimental output and listed in Tables 2–5 for different combinations of number of locations and tours, providing a comparison with the traditional single-start SA and state-of-the-art algorithms from the literature. The results of other state-of-the-art approaches are taken from their original studies.

As shown in Tables 2–5, the proposed MSA algorithm obtains 135 solutions of benchmark instances that equal their BKS of benchmark problems, and obtains five solutions (p4.2.n, p4.2.6, p4.4.p, p4.4.r, and p7.3.t) that are new best solutions. These results clearly demonstrate that the proposed MSA algorithm can yield better solutions than all state-of-the-art algorithms. Notably, if $P_{size} = 1$, the proposed MSA algorithm is reduced to the traditional single-start SA algorithm which has been successfully applied to TOPTW [23]. In this case, 131 solutions of benchmark instances exist that have been obtained by the single-start SA algorithm and are equal to their BKS, while four solutions that are new best solutions. The results indicate that the proposed MSA algorithm is more effective in solving the team orienteering problem than the traditional single-start SA.

Table 6 summarizes the number of times the best known solution is found, the ARPD to the best known solution, and the average computational time in seconds required to obtain the best known solution in one run for each data set. The average relative percentage deviation (ARPD) over the 157 bench-

mark instances is then calculated according to $ARPD = \sum_{l=1}^{157} ((Obj_l - BKS_l) / BKS_l) / 157 \times 100\%$, where Obj_l denotes the objective function value of problem instance l obtained using the algorithm being evaluated, and BKS_l is the best known solution of problem instance l obtained by existing algorithms, the SA algorithm ($P_{size} = 1$) and MSA ($P_{size} = 3$).

For all 157 problems, the 14 approaches (TMH, GTP, GTF, FVF, SVF, GLS, ASe, ADC, ARC, ASi, SVNS, PR, SA, and MSA) obtained the new best solution for 34 (34/157 = 21.66%), 69 (69/157 = 43.95%), 94 (94/157 = 59.87%), 97 (97/157 = 61.78%), 127 (127/157 = 80.89%), 21 (21/157 = 13.38%), 128 (128/157 = 81.53%), 80 (80/157 = 50.96%), 81 (81/157 = 51.60%), 84 (84/157 = 53.50%), 44 (44/157 = 28.03%), 127 (127/157 = 80.89%), 131 (131/157 = 83.44%) and 135 (135/157 = 85.99%) such instances, respectively. MSA obtained the largest number of new best solutions among the 14 approaches.

Table 2
Results for data set 4.

Instance	Best	TMH	GTP	GTF	FVF	SVF	GLS	ASe	ADC	ARC	ASi	SVNS	PR	SA	MSA
p4.2.a	206	202	206	206	206	206	206	206	206	206	206	202	206	206	206
p4.2.b	341	341	341	341	341	341	303	341	341	341	341	341	341	341	341
p4.2.c	452	438	452	452	452	452	447	452	452	452	452	452	452	452	452
p4.2.d	531	517	530	531	531	531	526	531	531	530	531	528	531	531	531
p4.2.e	618	593	618	613	618	618	602	618	600	600	613	593	618	618	618
p4.2.f	687	666	687	676	684	687	651	687	672	672	672	675	687	687	687
p4.2.g	757	749	751	756	750	753	734	757	756	756	756	750	757	756	757
p4.2.h	835	827	795	820	827	835	797	827	819	819	820	819	835	827	835
p4.2.i	918	915	882	899	916	918	826	918	900	918	918	916	918	918	918
p4.2.j	965	914	946	962	962	962	939	965	962	962	962	962	965	962	962
p4.2.k	1022	963	1013	1013	1019	1022	994	1022	1016	1016	1016	1007	1022	1022	1022
p4.2.l	1074	1022	1061	1058	1073	1074	1051	1071	1070	1071	1069	1051	1074	1073	1073
p4.2.m	1132	1089	1106	1098	1132	1132	1051	1130	1115	1119	1113	1051	1132	1132	1132
p4.2.n	1174	1150	1169	1171	1159	1171	1117	1168	1149	1158	1169	1124	1173	1170	1174
p4.2.o	1218	1175	1180	1192	1216	1218	1191	1215	1209	1198	1210	1195	1218	1218	1217
p4.2.p	1242	1208	1226	1239	1239	1241	1214	1242	1229	1233	1239	1237	1242	1241	1241
p4.2.q	1265	1255	1252	1255	1265	1263	1248	1263	1253	1252	1260	1239	1263	1255	1259
p4.2.r	1290	1277	1281	1283	1283	1286	1267	1288	1278	1278	1279	1279	1286	1282	1290
p4.2.s	1304	1294	1296	1299	1300	1301	1286	1304	1304	1303	1304	1295	1296	1298	1300
p4.2.t	1306	1306	1306	1306	1306	1306	1294	1306	1306	1306	1306	1305	1306	1304	1306
p4.3.c	193	192	193	193	193	193	193	193	193	193	193	193	193	193	193
p4.3.d	335	333	335	335	335	335	335	335	333	333	335	331	335	335	335
p4.3.e	468	465	468	468	468	468	444	468	468	468	468	460	468	468	468
p4.3.f	579	579	579	579	579	579	564	579	579	579	579	556	579	579	579
p4.3.g	653	646	651	652	653	653	644	653	652	653	652	651	653	653	653
p4.3.h	729	709	722	727	724	729	706	720	713	713	713	718	729	729	729
p4.3.i	809	785	806	806	806	807	806	796	793	793	786	807	809	809	809
p4.3.j	861	860	858	858	861	861	826	861	857	855	858	854	861	861	860
p4.3.k	919	906	919	918	919	919	864	918	913	910	910	902	918	919	919
p4.3.l	979	951	976	973	975	978	960	979	958	976	966	969	979	977	978
p4.3.m	1063	1005	1034	1049	1056	1063	1030	1053	1039	1028	1046	1047	1063	1063	1063
p4.3.n	1121	1119	1108	1115	1111	1121	1113	1121	1109	1112	1103	1106	1120	1121	1121
p4.3.o	1172	1151	1156	1157	1172	1170	1121	1170	1163	1167	1165	1136	1170	1168	1170
p4.3.p	1222	1218	1207	1221	1208	1222	1190	1221	1202	1207	1207	1200	1220	1219	1222
p4.3.q	1253	1249	1237	1241	1250	1251	1210	1252	1239	1239	1238	1236	1253	1251	1251
p4.3.r	1272	1265	1224	1269	1272	1272	1239	1267	1263	1263	1263	1250	1272	1268	1265
p4.3.s	1295	1282	1250	1294	1289	1293	1279	1293	1291	1289	1291	1280	1287	1295	1293
p4.3.t	1305	1288	1303	1304	1298	1304	1290	1305	1304	1303	1304	1299	1299	1300	1299
p4.4.e	183	182	183	183	183	183	183	183	183	183	183	183	183	183	183
p4.4.f	324	315	324	324	324	324	312	324	324	324	324	319	324	324	324
p4.4.g	461	453	461	461	461	461	461	461	461	461	460	461	461	461	461
p4.4.h	571	554	571	571	571	571	565	571	556	556	556	553	571	571	571
p4.4.i	657	627	655	657	657	657	657	657	653	652	653	657	657	657	657
p4.4.j	732	732	731	731	732	732	691	732	731	711	731	723	732	732	732
p4.4.k	821	819	821	816	821	821	815	821	820	818	818	821	821	821	821
p4.4.l	880	875	878	878	879	880	852	880	877	875	875	876	879	880	880
p4.4.m	919	910	916	918	916	919	910	918	911	906	911	903	919	917	919
p4.4.n	977	977	972	976	968	968	942	961	956	956	956	948	969	969	975
p4.4.o	1061	1014	1057	1057	1051	1061	937	1036	1030	1021	1029	1030	1057	1061	1061
p4.4.p	1124	1056	1120	1120	1120	1120	1091	1111	1108	1088	1110	1120	1122	1124	1124
p4.4.q	1161	1124	1148	1157	1160	1161	1106	1145	1150	1137	1148	1149	1160	1161	1161
p4.4.r	1216	1165	1203	1211	1207	1203	1148	1200	1195	1195	1194	1193	1213	1216	1216
p4.4.s	1259	1243	1245	1256	1259	1255	1242	1249	1256	1249	1252	1213	1250	1255	1256
p4.4.t	1285	1255	1279	1285	1282	1279	1250	1281	1281	1283	1281	1281	1280	1284	1285

Bold font means the best solution among various algorithms.

The ARPD obtained by MSA is only 0.025% from the best known solution, and is the smallest among 14 approaches, with the ARPD for TMH, GTP, GTF, FVF, SVF, GLS, ASe, ADC, ARC, ASi, SVNS, PR, and SA yielding values of 1.328%, 0.494%, 0.206%, 0.186%, 0.050%, 2.551%, 0.085%, 0.355%, 0.405%, 0.330%, 0.975%, 0.049% and 0.039%, respectively.

The run time depends on a variety of factors, such as the CPU of the machines, the operating system, the compiler, the computer program and the precision used during the execution of the run. Therefore, the relative efficiency of the algorithms is hard to determine. The heuristics of GTP, GTF, FVF, SVF [10] were run on a PC with an Intel Pentium 4 with 2.8 GHz and 1 GB of RAM. The heuristics of ASe, ADC, ARC, ASi [11] were coded in C++ and tested on a PC with 3.0 GHz Intel CPU. The TMH [4] were coded using C++ and run on DEC AlphaServer 1200/533 and DEC Alpha XP 1000

computers with 1 Gigabyte RAM and 1.5 Gigabyte swap. The SVNS [12] and the GLS [13] was run on a PC with an Intel Pentium 4 with 2.8 GHz and 1 GB of RAM. PR [14] was implemented using JAVA 1.6 and run on a PC with an Intel Xeon 2.5 GHz.

The proposed MSA yields better solutions than alternative algorithms for the team orienteering problem within a reasonable computing time. Since computational expenses may vary with hardware, software and programming skills, this study did not directly compare the computational efficiency of different methods. Nonetheless, the proposed MSA is highly effective from a solution quality perspective. Although the proposed MSA requires a longer CPU time than most approaches, this time is worthwhile provided the solution is competitive. Furthermore, the MSA can obtain better solutions than the traditional single-start SA and the computational time required for MSA is less than for SA.

Table 3
Results for data set 5.

Instance	Best	TMH	GTP	GTF	FVF	SVF	GLS	ASe	ADC	ARC	ASi	SVNS	PR	SA	MSA
p5.2.h	410	410	410	410	410	410	385	410	410	410	410	395	410	410	410
p5.2.j	580	560	580	580	580	580	580	580	580	580	580	580	580	580	580
p5.2.k	670	670	670	670	670	670	665	670	670	670	670	670	670	670	670
p5.2.l	800	770	800	800	800	800	760	800	800	800	800	770	800	800	800
p5.2.m	860	860	860	860	860	860	830	860	860	860	860	860	860	860	860
p5.2.n	925	920	925	925	925	925	920	925	920	920	925	920	925	925	925
p5.2.o	1020	975	1020	1020	1020	1020	1010	1020	1020	1010	1010	1020	1020	1020	1020
p5.2.p	1150	1090	1130	1150	1150	1150	1030	1150	1150	1150	1150	1150	1150	1150	1150
p5.2.q	1195	1185	1195	1195	1195	1195	1145	1195	1195	1195	1195	1195	1195	1195	1195
p5.2.r	1260	1260	1260	1260	1260	1260	1225	1260	1260	1260	1260	1260	1260	1260	1260
p5.2.s	1340	1310	1330	1340	1340	1340	1325	1340	1330	1330	1330	1325	1340	1340	1340
p5.2.t	1400	1380	1380	1400	1400	1400	1360	1400	1400	1400	1400	1380	1400	1400	1400
p5.2.u	1460	1445	1440	1460	1460	1460	1460	1460	1460	1460	1460	1450	1460	1460	1460
p5.2.v	1505	1500	1490	1505	1500	1505	1500	1505	1495	1500	1495	1500	1505	1505	1505
p5.2.w	1565	1560	1555	1565	1560	1560	1560	1560	1555	1555	1555	1560	1560	1565	1565
p5.2.x	1610	1610	1595	1610	1590	1610	1610	1610	1610	1610	1610	1600	1610	1610	1610
p5.2.y	1645	1630	1635	1635	1635	1635	1630	1645	1645	1645	1645	1630	1645	1645	1645
p5.2.z	1680	1665	1670	1680	1670	1670	1680	1680	1680	1680	1680	1665	1680	1680	1680
p5.3.k	495	495	495	495	495	495	470	495	495	495	495	495	495	495	495
p5.3.l	595	575	595	595	595	595	545	595	595	595	595	595	595	595	595
p5.3.n	755	755	755	755	755	755	720	755	755	755	755	755	755	755	755
p5.3.o	870	835	870	870	870	870	870	870	870	870	870	870	870	870	870
p5.3.q	1070	1065	1070	1070	1070	1070	1045	1070	1065	1065	1065	1065	1070	1070	1070
p5.3.r	1125	1115	1110	1125	1125	1125	1090	1125	1120	1125	1125	1125	1125	1125	1125
p5.3.s	1190	1175	1185	1190	1190	1190	1145	1190	1190	1190	1185	1185	1190	1190	1190
p5.3.t	1260	1240	1250	1260	1260	1260	1240	1260	1250	1255	1260	1260	1260	1260	1260
p5.3.u	1345	1330	1340	1345	1345	1345	1305	1345	1330	1335	1335	1345	1345	1345	1345
p5.3.v	1425	1410	1420	1425	1425	1425	1425	1425	1425	1425	1420	1425	1425	1425	1425
p5.3.w	1485	1465	1485	1485	1485	1485	1460	1485	1465	1465	1465	1475	1485	1485	1485
p5.3.x	1555	1530	1555	1555	1555	1555	1520	1540	1535	1540	1540	1535	1550	1555	1555
p5.3.y	1595	1580	1590	1595	1595	1595	1590	1590	1590	1590	1590	1580	1590	1590	1590
p5.3.z	1635	1635	1625	1635	1635	1635	1635	1635	1635	1635	1635	1635	1635	1635	1635
p5.4.m	555	555	555	555	555	555	550	555	555	555	555	550	555	555	555
p5.4.o	690	680	690	690	690	690	680	690	690	690	690	690	690	690	690
p5.4.p	765	760	765	765	765	765	760	765	760	760	760	760	760	765	765
p5.4.q	860	860	860	860	860	860	830	860	860	860	860	835	860	860	860
p5.4.r	960	960	960	960	960	960	890	960	960	960	960	960	960	960	960
p5.4.s	1030	1000	1025	1030	1030	1030	1020	1030	1030	1030	1030	1020	1025	1030	1030
p5.4.t	1160	1100	1160	1160	1160	1160	1160	1160	1160	1160	1160	1160	1160	1160	1160
p5.4.u	1300	1275	1300	1300	1300	1300	1300	1300	1300	1300	1300	1300	1300	1300	1300
p5.4.v	1320	1310	1320	1320	1320	1320	1245	1320	1320	1320	1320	1320	1320	1320	1320
p5.4.w	1390	1380	1375	1390	1390	1390	1330	1390	1380	1390	1380	1380	1390	1390	1390
p5.4.x	1450	1410	1440	1450	1450	1450	1410	1450	1450	1450	1450	1440	1450	1450	1450
p5.4.y	1520	1520	1520	1520	1520	1520	1485	1520	1510	1510	1500	1500	1520	1520	1520
p5.4.z	1620	1575	1620	1620	1620	1620	1590	1620	1620	1575	1580	1600	1620	1620	1620

Bold font means the best solution among various algorithms.

Table 4
Results for data set 6.

Instance	Best	TMH	GTP	GTF	FVF	SVF	GLS	ASe	ADC	ARC	ASi	SVNS	SPR	SA	MSA
p6.2.d	192	192	192	192	192	192	180	192	192	192	192	192	192	192	192
p6.2.j	948	936	948	948	948	948	948	948	948	948	948	948	948	948	948
p6.2.l	1116	1116	1098	1110	1116	1116	1104	1116	1110	1116	1116	1116	1116	1116	1116
p6.2.m	1188	1188	1164	1188	1188	1188	1164	1188	1188	1188	1188	1188	1188	1188	1188
p6.2.n	1260	1260	1242	1260	1260	1260	1254	1260	1260	1254	1260	1248	1260	1260	1260
p6.3.g	282	282	282	282	282	282	264	282	282	282	282	276	282	282	282
p6.3.h	444	444	444	444	444	444	444	444	444	438	438	444	444	444	444
p6.3.i	642	612	642	642	642	642	642	642	642	642	642	642	642	642	642
p6.3.k	894	876	894	894	894	894	882	894	888	888	894	894	894	894	894
p6.3.l	1002	990	1002	1002	1002	1002	990	1002	1002	1002	1002	996	1002	1002	1002
p6.3.m	1080	1080	1080	1080	1080	1080	1068	1080	1074	1080	1080	1080	1080	1080	1080
p6.3.n	1170	1152	1170	1170	1170	1170	1140	1170	1164	1164	1164	1152	1170	1170	1170
p6.4.j	366	366	366	366	366	366	360	366	366	366	366	366	366	366	366
p6.4.k	528	522	528	528	528	528	528	528	528	528	528	528	528	528	528
p6.4.l	696	696	696	696	696	696	678	696	696	696	696	678	696	696	696

Bold font means the best solution among various algorithms.

Table 5
Results for data set 7.

Instance	Best	TMH	GTP	GTF	FVF	SVF	GLS	ASe	ADC	ARC	ASi	SVNS	PR	SA	MSA
p7.2.d	190	190	190	190	190	190	190	190	190	190	190	182	190	190	190
p7.2.e	290	290	290	290	289	290	279	290	290	290	290	289	290	290	290
p7.2.f	387	382	387	387	387	387	340	387	387	387	387	387	387	387	387
p7.2.g	459	459	456	459	459	459	440	459	459	459	459	457	459	459	459
p7.2.h	521	521	520	520	521	521	517	521	521	521	521	521	521	521	521
p7.2.i	580	578	579	579	575	579	568	580	579	579	579	579	580	579	579
p7.2.j	646	638	643	644	643	644	633	646	646	646	646	632	646	646	646
p7.2.k	705	702	702	705	704	705	691	705	704	704	704	700	705	705	705
p7.2.l	767	767	758	767	759	767	748	767	767	767	767	758	767	767	767
p7.2.m	827	817	827	824	824	827	798	827	827	827	827	827	827	827	827
p7.2.n	888	864	884	888	883	888	861	888	878	878	878	866	888	888	888
p7.2.o	945	914	933	945	945	945	897	945	945	940	941	928	945	945	945
p7.2.p	1002	987	1000	1002	1002	1002	954	1002	991	993	993	955	1002	1002	1002
p7.2.q	1044	1017	1041	1043	1038	1044	1031	1043	1042	1043	1043	1029	1044	1043	1043
p7.2.r	1094	1067	1091	1088	1094	1094	1075	1094	1093	1088	1094	1069	1094	1094	1093
p7.2.s	1136	1116	1123	1128	1136	1136	1102	1136	1136	1134	1131	1118	1136	1135	1135
p7.2.t	1179	1165	1172	1174	1168	1179	1142	1179	1179	1179	1179	1154	1175	1179	1172
p7.3.h	425	416	425	425	425	425	418	425	425	425	425	425	425	425	425
p7.3.i	487	481	487	487	487	487	480	487	487	486	487	480	487	487	487
p7.3.j	564	563	564	564	562	564	539	564	564	564	564	543	564	564	564
p7.3.k	633	632	633	633	632	633	586	633	632	633	633	633	633	633	633
p7.3.l	684	681	683	679	681	681	668	684	683	684	684	681	684	684	684
p7.3.m	762	756	749	755	745	762	735	762	762	762	762	743	762	762	762
p7.3.n	820	789	810	811	814	820	789	820	819	819	820	804	820	820	820
p7.3.o	874	874	873	865	871	874	833	874	874	874	874	841	874	874	874
p7.3.p	929	922	917	923	926	927	912	929	925	926	925	918	927	927	927
p7.3.q	987	966	976	987	978	987	945	987	987	987	987	966	987	987	987
p7.3.r	1026	1011	1018	1022	1024	1022	1015	1026	1024	1021	1022	1009	1021	1023	1026
p7.3.s	1081	1061	1081	1081	1079	1079	1054	1081	1081	1081	1077	1070	1081	1081	1081
p7.3.t	1119	1098	1114	1116	1112	1115	1080	1118	1117	1103	1117	1109	1118	1119	1119
p7.4.g	217	217	217	217	217	217	209	217	217	217	217	217	217	217	217
p7.4.h	285	285	285	285	285	285	285	285	285	285	285	283	285	285	285
p7.4.i	366	359	366	366	366	366	359	366	366	366	366	364	366	366	366
p7.4.k	520	503	520	520	518	520	511	520	520	520	520	518	518	520	520
p7.4.l	590	576	590	588	588	590	573	590	590	590	590	575	590	590	590
p7.4.m	646	643	644	646	646	646	638	646	644	646	646	639	646	646	646
p7.4.n	730	726	723	721	715	730	698	730	725	725	726	723	730	730	730
p7.4.o	781	776	772	778	770	781	761	781	778	781	778	778	780	781	781
p7.4.p	846	832	841	839	846	846	803	846	846	838	842	841	846	846	846
p7.4.q	909	905	902	898	899	906	899	909	909	909	909	896	907	909	909
p7.4.r	970	966	970	969	970	970	937	970	970	970	970	964	970	970	970
p7.4.s	1022	1019	1021	1020	1021	1022	1005	1022	1019	1021	1019	1019	1022	1022	1022
p7.4.t	1077	1067	1071	1071	1077	1077	1020	1077	1072	1077	1077	1073	1077	1077	1077

Bold font means the best solution among various algorithms.

To make more rigorous comparisons, a group of one-sided paired-samples t -tests with respect to the relative percentage deviation ($RPD = (Obj - BKS) / BKS \times 100\%$) for each instance was performed to compare the proposed MSA algorithm with TMH, GTP, GTF, FVF, SVF, GLS, ASe, ADC, ARC, ASi, SVNS, PR, and SA. At

confidence level $\alpha = 0.05$, the results listed in Table 7 demonstrate that the proposed MSA algorithm significantly outperformed the best existing approaches. Furthermore, these statistical results also clearly show that the multi-start hill climbing strategy significantly improved the performance of the single-start SA algorithm.

Table 6
Results summary.

	TMH	GTP	GTF	FVF	SVF	GLS	ASe	ADC	ARC	ASi	SVNS	PR	SA	MSA
BEST														
Set 4	5	16	15	25	36	6	30	12	12	13	7	36	34	39
Set 5	12	26	45	40	42	9	42	31	31	30	21	40	44	44
Set 6	9	12	14	15	15	4	15	11	11	13	10	15	15	15
Set 7	8	15	20	17	35	2	41	26	27	28	6	36	38	37
All	34	69	94	97	128	21	128	80	81	84	44	127	131	135
APRD (%)														
Set 4	1.989	0.864	0.477	0.276	0.110	2.959	0.302	0.893	0.978	0.765	1.462	0.106	0.130	0.065
Set 5	1.381	0.345	0.014	0.069	0.034	2.391	0.036	0.231	0.257	0.284	0.610	0.047	0.007	0.007
Set 6	0.788	0.337	0.036	0.000	0.000	1.776	0.000	0.152	0.201	0.124	0.520	0.000	0.000	0.000
Set 7	1.156	0.432	0.296	0.399	0.056	3.077	0.004	0.144	0.186	0.148	1.307	0.043	0.020	0.029
All	1.328	0.494	0.206	0.186	0.050	2.551	0.085	0.355	0.405	0.330	0.975	0.049	0.039	0.025
Avg. CPU (s)														
Set 4	796.7	105.3	282.9	22.5	457.9	11.4	37.1	32.0	30.7	32.0	7.4	36.7	97.3	81.0
Set 5	71.3	69.5	26.6	34.2	158.9	3.5	17.4	15.1	14.3	15.1	1.5	11.2	6.7	6.6
Set 6	45.7	66.3	20.2	8.7	147.9	4.3	16.1	14.1	13.5	14.2	1.9	9.0	1.7	1.4
Set 7	432.6	160.0	256.8	10.3	309.9	12.1	30.4	24.6	23.3	24.7	4.3	27.3	38.5	32.2
All	336.6	100.0	146.6	18.9	268.6	7.8	25.2	21.4	20.5	21.5	3.8	21.2	38.8	36.3

Table 7
Analytical results of the paired-samples *t*-tests with respect to RPD for each benchmark instance.

MSA V.S.	TMH	GTP	GTF	FVF	SVF	GLS	ASe	ADC	ARC	ASi	SVNS	PR	SA
Paired difference (RPD)	-1.4394	-0.5142	-0.2203	-0.1916	-0.0303	-2.683	-0.0830	-0.3949	-0.4479	-0.3647	-1.0531	-0.0292	-0.0199
<i>t</i> -value	-12.0222	-8.0529	-5.8049	-6.0212	-2.1310	-13.910	-2.8837	-7.3359	-7.1636	-7.0993	-10.876	-2.4959	-1.9272
Degree of freedom	156	156	156	156	156	156	156	156	156	156	156	156	156
<i>P</i> -value	<0.0001	<0.0001	<0.0001	<0.0001	0.0173	<0.0001	0.00224	<0.0001	<0.0001	<0.0001	<0.0001	0.0068	0.0279

5. Conclusions and future research

This study applied the multi-start simulated annealing to team orienteering problem. The main contributions of this study include:

- (1) This study proposes a MSA heuristic which associates the main properties of the SAs (such as effective convergence, efficient use of memory, easy hardware implementation) with those of multi-start hill climbing strategies (such as sufficient diversification, excellent capability to escape local optimality, and efficient sampling of the solution space) for the team orienteering problem.
- (2) Comparing the obtained results with the best known solutions in terms of a wide range of benchmark instances reveals that the proposed MSA algorithm is more effective in maximizing total score than the best existing algorithms and the traditional single-start SA. Given that the team orienteering problem is an extremely challenging NP-hard complete problem, the results obtained using the proposed MSA algorithm clearly indicate that this approach contributes considerably to the research on the optimum techniques for solving this problem. The proposed MSA algorithm obtained 135 best solutions to the 157 benchmark problems, including five new best solutions.

Several possible future directions exist for this research. One such possibility is for future studies to consider applying hybrid and meta-heuristic methods, such as artificial immune system (AIS) and artificial bee colony (ABC), to this problem. Another interesting potential research direction is to extend the proposed MSA algorithm to solve more complex scheduling problems, such as the team orienteering problem with time windows. Finally, extensions of the proposed MSA algorithm to solve the problem considered in this study with other performance criteria using multiple criteria also deserve further investigation.

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