
Pseudo-code Online hyper-heuristic evolutionary algorithm

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1: initialize( $P_t$ ) at  $t = 1$                                 ▷ Initialize new population
2:  $F_{E,P_t} = \text{obj-and-const-calc}(P_t)$                     ▷ Expensive objective and constraint in  $P$ 
3:  $D = \text{cache}(P_t, F_{E,P_t})$                                 ▷ Store training data  $P$  and  $F$  into  $D$ 
4: while not terminated do
5:   for all objective and constraint do
6:     compute FPC in  $P_t$                                     ▷ Surrogate model performance
7:     if FPC < 0.7 then
8:       update-model( $D$ )                                    ▷ Retrain model within the current generation
9:     end if
10:  end for
11:   $S = \text{make-new-pop}(P_t)$                                 ▷ Create surrogate population  $S$  (with size  $|S| > |P|$ )
12:   $F_S = \text{obj-and-const-approx}(S)$                           ▷ Approximated objective and constraint in  $S$ 
13:   $S = \text{rank}(F_S, S)$                                       ▷ Rank individuals based on fitness values
14:   $Q_t = \text{extract}(S)$                                       ▷ Pre-select  $Q$  individuals (with size  $|Q| = |P|$ )
15:   $F_{E,Q_t} = \text{obj-and-const-calc}(Q_t)$                     ▷ Expensive objective and constraint in  $Q$ 
16:   $D = D \cup (Q_t, F_{E,Q_t})$                                 ▷ Add expensive evaluations into  $D$ 
17:   $P_{t+1} = Q_t$                                             ▷ Assign  $Q$  as the next generation
18:   $t = t + 1$                                               ▷ Increase generation counter
19: end while
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