

SIMHEURISTIC APPROACH TO THE SINGLE-MACHINE SCHEDULING PROBLEM WITH STOCHASTIC PROCESSING TIMES AND ENERGY-EFFICIENT

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Abstract

This article addresses the stochastic version of the single-machine scheduling problem with environmental considerations. In this context, jobs processing times behave as random variables, and the total energy consumption depends on which jobs are processed in which periods, since each job has its own energy consumption and each period has its energy tariff due to the Time-Of-Use policy. The objective of this paper is to propose a simheuristic algorithm to minimize total energy consumption under different uncertainty scenarios. The proposed algorithm, called **SimSA**, combines the metaheuristics Simulated Annealing and Greedy Randomized Adaptive Search Procedure to perform the search in the solution space, along with Monte Carlo Simulation to generate random values. The **SimSA** results were compared with the simulation of the best solution using deterministic parameters, and **SimSA** achieved better results in the stochastic metrics Average, Value at Risk (VaR), and Conditional Value at Risk ($CVaR$). These results highlight the importance of incorporating uncertainties present in processes and emphasize the relevance of the proposed simheuristic.

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1. SimSA-Expected X SimExact

Table 1: Result of SimExact x SimSA-Expected

Inst	n	δ	SimExact		SimSA-Expected					GAP _{a,b} (%)
			E-RPD ^(a)	T(s)	D-RPD	E-RPD ^(b)	T(s)	# ρ_S	# ρ_L	
1	25	0.1	3.83	200.30	0.56	2.31	8.93	354	3319	-39.74%
2	25	0.1	6.48	187.00	0.63	2.48	2.36	308	3297	-61.80%
3	25	0.1	4.02	134.10	0.67	3.98	3.53	426	3847	-0.89%
4	25	0.1	3.86	374.80	0.83	3.19	2.86	437	3773	-17.35%
5	25	0.1	2.35	265.40	0.29	2.13	2.11	352	3090	-9.48%
6	25	0.1	3.97	228.40	0.27	3.01	2.23	381	3276	-24.32%
7	25	0.1	6.61	3604.91	0.12	1.89	2.04	364	3148	-71.38%
8	25	0.1	3.81	381.00	0.56	2.34	2.15	386	3246	-38.62%
9	25	0.1	3.83	346.40	0.50	2.42	2.42	349	3148	-36.83%
10	25	0.1	4.42	265.20	0.83	3.96	3.67	415	3405	-10.30%
11	25	0.1	8.75	366.60	0.26	2.28	2.92	361	3367	-73.93%
12	25	0.1	8.24	168.70	0.44	1.80	3.07	349	3074	-78.12%
13	25	0.1	3.95	285.30	0.01	2.30	1.44	348	2778	-41.68%
14	25	0.1	2.99	342.60	0.60	2.53	8.03	394	3652	-15.23%
15	25	0.1	2.75	257.20	0.15	2.41	2.05	345	2904	-12.06%
16	25	0.1	3.68	391.40	0.39	2.94	2.79	365	3275	-20.11%
17	25	0.1	8.36	243.80	0.37	2.61	1.99	311	3017	-68.76%
18	25	0.1	2.99	218.00	0.35	2.35	2.76	350	3391	-21.44%
19	25	0.1	14.16	638.00	0.24	14.02	2.13	337	3165	-0.95%
20	25	0.1	2.70	368.10	0.43	2.23	1.92	333	2995	-17.34%
21	25	0.1	2.67	3607.43	0.45	2.39	2.12	310	2904	-10.56%
22	25	0.1	19.77	1070.50	0.07	19.44	3.03	462	4138	-1.64%
23	25	0.1	3.28	318.30	0.38	1.59	2.25	327	2887	-51.63%
24	25	0.1	7.86	194.20	0.47	1.97	1.71	284	2808	-74.89%
25	25	0.1	3.15	359.70	0.63	2.22	2.44	334	2972	-29.57%
26	25	0.5	7.28	342.30	0.44	6.00	19.31	1527	14265	-17.54%
27	25	0.5	10.78	214.00	0.76	6.76	53.66	1738	15239	-37.35%

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Table 1: Result of SimExact X SimSA-Expected (Continued)

Inst	n	δ	SimExact		SimSA-Expected					GAP _{a,b} (%)
			E-RPD ^(a)	T(s)	D-RPD	E-RPD ^(b)	T(s)	$\#\rho_S$	$\#\rho_L$	
28	25	0.5	8.85	240.50	0.31	8.42	44.55	1756	16186	-4.94%
29	25	0.5	8.44	458.20	0.75	6.90	42.91	1729	14762	-18.16%
30	25	0.5	6.61	276.10	0.30	6.44	35.27	1672	14129	-2.53%
31	25	0.5	8.26	297.40	0.39	8.11	41.09	1762	15963	-1.78%
32	25	0.5	9.56	3617.21	0.19	5.92	34.53	1580	14319	-38.15%
33	25	0.5	8.29	460.90	0.72	6.31	41.01	1605	15884	-23.93%
34	25	0.5	8.10	432.30	0.15	6.64	35.80	1661	14819	-17.96%
35	25	0.5	9.30	400.40	0.90	9.10	48.97	1719	15262	-2.18%
36	25	0.5	11.46	450.80	0.33	6.32	46.05	1744	14993	-44.85%
37	25	0.5	11.47	266.10	0.42	6.61	32.68	1700	14827	-42.37%
38	25	0.5	8.47	291.30	1.25	7.29	44.55	1635	15311	-13.88%
39	25	0.5	9.45	432.00	1.22	8.45	204.10	2130	19637	-10.54%
40	25	0.5	6.84	325.90	0.01	6.68	30.17	1576	14480	-2.35%
41	25	0.5	8.72	467.20	0.32	7.95	50.21	1675	16068	-8.76%
42	25	0.5	11.80	309.70	0.49	7.20	36.49	1572	14691	-38.93%
43	25	0.5	7.43	252.40	0.33	7.34	36.27	1709	15654	-1.16%
44	25	0.5	2.78	243.20	0.22	2.69	37.64	1640	15466	-3.25%
45	25	0.5	6.16	380.20	0.21	5.98	34.94	1562	14131	-2.97%
46	25	0.5	7.02	3626.84	0.02	6.91	28.14	1559	13709	-1.55%
47	25	0.5	4.22	307.60	0.06	3.33	71.26	2265	20638	-21.21%
48	25	0.5	7.28	415.30	0.31	6.00	38.47	1624	14930	-17.54%
49	25	0.5	11.52	222.50	0.47	6.71	34.39	1693	14363	-41.78%
50	25	0.5	7.20	367.70	0.64	6.64	30.15	1605	14245	-7.75%
51	25	2.0	13.07	915.20	0.44	12.35	303.83	5326	47260	-5.52%
52	25	2.0	16.51	791.40	0.76	14.16	588.97	5890	52549	-14.23%
53	25	2.0	14.75	441.10	0.87	14.01	597.31	5749	50486	-4.98%
54	25	2.0	14.73	828.80	0.91	12.93	486.02	5303	48564	-12.22%
55	25	2.0	12.96	850.70	0.29	12.28	406.07	5402	47615	-5.30%
56	25	2.0	14.39	974.90	1.05	13.90	558.28	5418	51102	-3.45%
57	25	2.0	14.45	3770.04	0.31	11.37	360.71	4917	44620	-21.36%
58	25	2.0	13.93	1099.90	0.90	12.84	488.31	5612	50543	-7.78%
59	25	2.0	13.30	777.40	0.26	12.36	429.53	5405	48186	-7.06%

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Table 1: Result of SimExact X SimSA-Expected (Continued)

Inst	n	δ	SimExact		SimSA-Expected					GAP _{a,b} (%)
			E-RPD ^(a)	T(s)	D-RPD	E-RPD ^(b)	T(s)	# ρ_S	# ρ_L	
60	25	2.0	14.92	751.20	0.86	14.23	539.26	5397	47578	-4.59%
61	25	2.0	15.48	630.90	0.35	12.28	488.30	5202	48575	-20.65%
62	25	2.0	15.50	904.60	0.60	12.80	521.06	5446	49819	-17.41%
63	25	2.0	14.26	584.70	1.52	13.37	946.72	5839	50658	-6.22%
64	25	2.0	20.16	616.70	1.22	18.16	3898.11	8269	72209	-9.92%
65	25	2.0	14.48	640.90	1.45	13.39	578.84	5835	51753	-7.51%
66	25	2.0	16.85	607.20	0.32	16.16	611.14	6366	56216	-4.09%
67	25	2.0	16.38	710.20	0.82	13.10	425.87	5430	48372	-20.00%
68	25	2.0	14.46	813.00	0.30	14.11	523.76	5512	50979	-2.38%
69	25	2.0	7.54	359.20	0.24	7.41	458.64	5398	50068	-1.65%
70	25	2.0	12.16	879.60	0.29	11.51	358.55	4871	45564	-5.39%
71	25	2.0	12.68	3844.08	1.82	12.07	447.32	5012	46057	-4.82%
72	25	2.0	10.59	405.10	0.07	9.72	899.41	7592	69111	-8.19%
73	25	2.0	12.72	882.40	0.38	11.80	446.76	5321	48942	-7.20%
74	25	2.0	16.52	937.60	0.46	12.90	390.05	5275	48162	-21.91%
75	25	2.0	12.38	765.90	0.64	12.23	331.00	5175	46287	-1.27%
76	50	0.1	13.31	4289.80	0.24	12.88	3.48	340	3073	-3.24%
77	50	0.1	2.54	3611.12	0.11	2.39	3.90	362	3210	-5.95%
78	50	0.1	3.12	3610.67	0.02	2.33	3.31	381	3282	-25.16%
79	50	0.1	4.75	3617.11	0.01	2.25	2.78	289	2902	-52.62%
80	50	0.1	1.91	3636.41	0.09	1.84	3.68	363	2885	-3.40%
81	50	0.1	4.99	3621.79	0.15	2.28	3.67	371	3218	-54.24%
82	50	0.1	2.60	3611.40	0.02	2.30	2.83	314	3006	-11.44%
83	50	0.1	2.43	3623.80	0.14	1.91	3.11	321	3077	-21.40%
84	50	0.1	2.30	3623.38	0.26	2.22	3.30	355	3198	-3.50%
85	50	0.1	3.42	3624.27	0.20	2.42	3.19	293	3111	-29.22%
86	50	0.1	12.32	3999.92	0.17	12.19	3.01	318	2869	-1.06%
87	50	0.1	12.41	3989.07	0.14	12.15	2.33	322	3112	-2.10%
88	50	0.1	2.54	3623.76	0.27	2.47	4.09	356	3149	-2.42%
89	50	0.1	5.30	3619.14	0.09	2.40	3.39	362	3152	-54.66%
90	50	0.1	4.08	3622.31	0.05	2.33	3.40	339	3135	-42.79%
91	50	0.1	2.87	3623.80	0.22	2.82	2.79	306	2917	-1.80%

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Table 1: Result of SimExact X SimSA-Expected (Continued)

Inst	n	δ	SimExact		SimSA-Expected					GAP _{a,b} (%)
			E-RPD ^(a)	T(s)	D-RPD	E-RPD ^(b)	T(s)	# ρ_S	# ρ_L	
92	50	0.1	2.65	3623.15	0.01	2.65	3.09	323	3035	-0.19%
93	50	0.1	2.33	3623.84	0.06	2.26	2.86	313	2902	-3.15%
94	50	0.1	14.36	4053.18	0.12	13.64	2.77	307	2850	-5.03%
95	50	0.1	2.05	3624.75	0.24	1.88	3.20	350	3090	-8.18%
96	50	0.1	5.00	3617.77	0.15	2.78	3.68	370	3416	-44.41%
97	50	0.1	2.41	3629.96	0.19	2.07	3.13	344	2970	-13.74%
98	50	0.1	3.18	3621.90	0.15	2.80	3.53	342	3092	-12.00%
99	50	0.1	2.50	3616.26	0.21	1.93	3.25	323	3088	-22.98%
100	50	0.1	4.32	3609.72	0.28	2.18	3.07	303	3152	-49.50%
101	50	0.5	2.46	3605.90	0.13	2.43	37.22	1699	14407	-1.23%
102	50	0.5	7.46	3621.85	0.14	7.39	45.69	1662	15390	-0.91%
103	50	0.5	7.78	3620.20	0.11	6.87	41.93	1696	15168	-11.67%
104	50	0.5	9.06	3627.14	0.19	7.30	45.92	1584	15245	-19.43%
105	50	0.5	6.53	3669.47	0.12	6.05	41.04	1612	13863	-7.37%
106	50	0.5	8.88	3642.91	0.14	6.81	43.04	1528	14901	-23.27%
107	50	0.5	7.14	3668.60	0.04	6.81	42.92	1605	14992	-4.64%
108	50	0.5	13.74	4052.75	0.32	13.57	49.93	1619	15235	-1.25%
109	50	0.5	6.66	3645.66	0.30	6.51	37.78	1590	14725	-2.32%
110	50	0.5	8.62	3650.40	0.17	7.87	47.33	1795	15831	-8.69%
111	50	0.5	2.47	3623.50	0.17	2.41	40.73	1623	14710	-2.56%
112	50	0.5	2.94	3619.58	0.22	2.39	42.25	1661	14322	-18.66%
113	50	0.5	7.56	3644.29	0.14	6.81	44.76	1700	15100	-9.89%
114	50	0.5	9.19	3643.95	0.06	6.98	36.68	1640	14675	-23.98%
115	50	0.5	8.52	3643.58	0.05	7.43	52.08	1819	15630	-12.80%
116	50	0.5	7.61	3648.49	0.28	6.85	41.90	1489	14732	-10.08%
117	50	0.5	8.49	3647.74	0.17	7.00	51.41	1654	15229	-17.59%
118	50	0.5	13.24	4029.41	0.13	12.97	36.34	1487	14757	-2.04%
119	50	0.5	2.84	3624.77	0.04	2.18	38.20	1625	14737	-23.23%
120	50	0.5	6.45	3644.03	0.24	6.20	41.55	1601	15021	-3.84%
121	50	0.5	9.30	3627.63	0.23	7.12	55.87	1725	15370	-23.37%
122	50	0.5	7.09	3646.86	0.29	6.33	41.53	1540	14317	-10.62%
123	50	0.5	7.81	3638.27	0.21	7.63	51.80	1756	15785	-2.34%

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Table 1: Result of SimExact X SimSA-Expected (Continued)

Inst	n	δ	SimExact		SimSA-Expected					GAP _{a,b} (%)
			E-RPD ^(a)	T(s)	D-RPD	E-RPD ^(b)	T(s)	# ρ_S	# ρ_L	
124	50	0.5	7.17	3626.09	0.28	6.48	42.39	1647	14537	-9.56%
125	50	0.5	8.27	3619.02	0.51	6.71	44.86	1507	14612	-18.81%
126	50	2.0	7.10	3660.80	0.15	6.65	438.96	5407	49006	-6.28%
127	50	2.0	13.80	3742.81	0.11	13.58	493.45	5519	51196	-1.60%
128	50	2.0	13.42	3720.23	0.12	12.83	429.89	5221	48831	-4.39%
129	50	2.0	15.08	3806.36	0.34	14.03	586.23	5529	50753	-6.93%
130	50	2.0	12.15	4124.58	0.04	11.57	424.40	5041	46431	-4.82%
131	50	2.0	13.96	3846.18	0.47	11.90	511.17	5226	48019	-14.76%
132	50	2.0	13.52	3797.90	0.05	13.03	481.43	5514	49190	-3.60%
133	50	2.0	7.08	3650.09	0.19	6.92	545.30	5684	50653	-2.28%
134	50	2.0	11.84	4005.65	0.41	11.58	511.82	5139	47087	-2.25%
135	50	2.0	14.95	4096.08	0.20	14.56	584.28	5794	52566	-2.60%
136	50	2.0	6.70	3645.09	0.18	6.28	397.98	4900	46795	-6.20%
137	50	2.0	7.18	3648.72	0.24	7.06	435.43	5370	47135	-1.63%
138	50	2.0	13.71	4044.07	0.15	13.53	555.56	5424	50299	-1.35%
139	50	2.0	14.16	3948.95	0.23	12.82	445.08	5238	48004	-9.45%
140	50	2.0	14.47	4036.42	0.08	13.35	549.98	5664	50458	-7.75%
141	50	2.0	13.54	4012.63	0.79	13.29	563.07	5531	49726	-1.88%
142	50	2.0	14.09	4056.53	0.06	13.81	487.72	5416	49483	-1.95%
143	50	2.0	6.92	3652.33	0.33	6.85	457.84	5432	49718	-1.04%
144	50	2.0	7.06	3645.63	0.11	6.91	528.58	5683	51919	-2.15%
145	50	2.0	11.93	3980.05	0.24	11.60	410.90	5279	45479	-2.77%
146	50	2.0	15.39	3784.06	0.23	13.82	515.28	5711	51348	-10.20%
147	50	2.0	13.24	3818.03	0.27	12.81	468.59	5573	48445	-3.20%
148	50	2.0	14.55	3947.41	0.11	14.45	548.18	5847	53777	-0.65%
149	50	2.0	12.87	3772.46	0.35	12.75	483.47	5256	49034	-0.92%
150	50	2.0	14.10	3707.72	0.15	11.42	434.35	5343	46459	-19.05%
151	75	0.1	2.41	3606.90	0.07	2.27	3.61	324	2923	-5.61%
152	75	0.1	13.76	4018.50	0.15	13.74	4.19	336	3112	-0.17%
153	75	0.1	3.03	3606.20	0.11	2.43	4.46	332	3251	-19.96%
154	75	0.1	3.00	3615.41	0.10	2.27	3.63	346	3014	-24.53%
155	75	0.1	6.91	3712.40	0.15	6.90	4.25	372	3144	-0.18%

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Table 1: Result of SimExact X SimSA-Expected (Continued)

Inst	n	δ	SimExact		SimSA-Expected					GAP _{a,b} (%)
			E-RPD ^(a)	T(s)	D-RPD	E-RPD ^(b)	T(s)	# ρ_S	# ρ_L	
156	75	0.1	2.55	3615.45	0.19	2.15	3.86	344	3054	-15.67%
157	75	0.1	13.28	3732.92	0.23	13.01	4.35	337	3057	-2.06%
158	75	0.1	2.31	3615.57	0.15	2.10	3.94	311	2886	-8.99%
159	75	0.1	2.44	3616.11	0.23	2.33	4.34	363	3182	-4.51%
160	75	0.1	2.73	3613.54	0.15	2.05	3.98	310	2894	-24.84%
161	75	0.1	2.62	3616.25	0.10	2.41	5.26	381	3012	-8.13%
162	75	0.1	2.54	3610.60	0.08	2.28	3.82	289	2866	-10.17%
163	75	0.1	2.20	3605.80	0.09	2.16	3.67	321	2957	-1.76%
164	75	0.1	13.06	3978.80	0.13	12.88	3.70	321	2802	-1.35%
165	75	0.1	13.17	3723.88	0.20	12.94	4.25	366	2979	-1.75%
166	75	0.1	2.80	3615.68	0.04	2.40	4.03	347	3094	-14.14%
167	75	0.1	2.65	3614.89	0.23	2.62	4.51	326	3113	-0.96%
168	75	0.1	2.37	3615.71	0.06	1.91	4.01	326	2973	-19.41%
169	75	0.1	13.05	3754.21	0.12	12.97	3.28	316	3056	-0.66%
170	75	0.1	2.53	3615.36	0.17	2.50	4.50	341	3220	-1.43%
171	75	0.1	13.51	3738.69	0.05	11.97	4.03	364	2914	-11.36%
172	75	0.1	2.68	3615.15	0.09	2.57	3.69	317	2953	-4.26%
173	75	0.1	2.54	3614.02	0.05	2.36	3.85	304	3178	-7.25%
174	75	0.1	2.34	3616.30	0.12	2.28	4.55	384	3245	-2.55%
175	75	0.1	3.05	3623.43	0.11	2.73	4.84	377	3148	-10.61%
176	75	0.5	6.92	3665.10	0.21	6.82	50.87	1592	14775	-1.37%
177	75	0.5	2.42	3605.70	0.14	2.15	54.72	1793	15788	-11.43%
178	75	0.5	8.04	3670.30	0.07	7.36	49.91	1751	15692	-8.42%
179	75	0.5	7.20	3625.83	0.11	7.08	43.44	1599	14957	-1.68%
180	75	0.5	2.60	3607.30	0.15	2.41	53.02	1700	14613	-7.41%
181	75	0.5	7.39	3626.65	0.16	7.17	45.02	1701	15252	-2.94%
182	75	0.5	2.44	3614.02	0.21	2.35	49.70	1587	14798	-3.72%
183	75	0.5	6.86	3626.84	0.14	6.56	49.40	1596	14297	-4.42%
184	75	0.5	7.01	3626.06	0.22	6.52	49.56	1662	14730	-6.99%
185	75	0.5	7.31	3624.66	0.11	6.97	49.24	1673	15145	-4.63%
186	75	0.5	7.53	3626.13	0.08	7.44	52.63	1770	15526	-1.09%
187	75	0.5	7.57	3631.30	0.03	7.19	45.03	1740	15286	-5.10%

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Table 1: Result of SimExact X SimSA-Expected (Continued)

Inst	n	δ	SimExact		SimSA-Expected					GAP _{a,b} (%)
			E-RPD ^(a)	T(s)	D-RPD	E-RPD ^(b)	T(s)	$\#\rho_S$	$\#\rho_L$	
188	75	0.5	6.52	3620.10	0.16	6.38	52.23	1627	14820	-2.25%
189	75	0.5	2.71	3609.70	0.13	2.54	45.43	1532	14438	-6.22%
190	75	0.5	2.52	3615.09	0.13	2.52	47.84	1615	14965	-0.36%
191	75	0.5	7.39	3625.98	0.15	7.05	50.27	1579	15233	-4.62%
192	75	0.5	13.07	3729.23	0.23	13.05	57.94	1736	15594	-0.17%
193	75	0.5	7.35	3625.73	0.13	6.65	49.93	1656	14652	-9.47%
194	75	0.5	2.28	3616.54	0.26	2.27	50.67	1485	15244	-0.80%
195	75	0.5	7.56	3626.31	0.22	7.11	55.38	1661	15499	-6.01%
196	75	0.5	2.65	3615.08	0.17	2.28	46.11	1694	14922	-14.08%
197	75	0.5	6.99	3624.52	0.11	6.93	47.10	1788	15107	-0.97%
198	75	0.5	7.35	3624.74	0.08	7.30	55.48	1784	15973	-0.78%
199	75	0.5	11.91	3721.12	0.14	11.55	47.16	1621	14353	-2.99%
200	75	0.5	8.10	3633.66	0.09	7.73	55.49	1751	15832	-4.58%
201	75	2.0	12.74	3809.00	0.11	12.46	432.28	5375	48659	-2.16%
202	75	2.0	7.63	3645.50	0.17	7.04	618.55	5977	53451	-7.78%
203	75	2.0	13.87	4060.70	0.18	13.16	585.97	5715	50252	-5.12%
204	75	2.0	13.18	3728.00	0.23	13.07	502.49	5224	48638	-0.87%
205	75	2.0	12.65	4086.60	0.07	12.28	432.23	5135	47594	-2.88%
206	75	2.0	13.34	3728.05	0.31	13.32	529.50	5366	50016	-0.14%
207	75	2.0	7.05	3626.84	0.22	6.95	547.73	5465	50063	-1.37%
208	75	2.0	12.57	3748.83	0.16	11.51	481.91	5099	47644	-8.45%
209	75	2.0	12.63	3737.31	0.19	12.31	473.09	5417	47875	-2.54%
210	75	2.0	13.01	3731.27	0.11	12.85	584.50	5696	50439	-1.18%
211	75	2.0	14.07	3742.84	0.07	13.56	520.24	5486	52188	-3.62%
212	75	2.0	13.28	4104.80	0.04	13.16	434.23	5591	50208	-0.90%
213	75	2.0	12.01	4364.50	0.09	11.75	450.73	5628	48084	-2.16%
214	75	2.0	7.49	3742.80	0.11	7.05	446.81	5276	47683	-5.97%
215	75	2.0	7.38	3624.47	0.24	7.28	506.57	5308	48848	-1.42%
216	75	2.0	13.28	3735.99	0.13	13.07	516.20	5513	48266	-1.53%
217	75	2.0	7.52	3625.88	0.26	7.44	508.44	5289	48578	-1.00%
218	75	2.0	12.83	3737.52	0.12	12.55	474.24	5255	48578	-2.22%
219	75	2.0	7.19	3629.29	0.25	7.13	529.55	5464	49668	-0.92%

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Table 1: Result of SimExact X SimSA-Expected (Continued)

Inst	n	δ	SimExact		SimSA-Expected					GAP _{a,b} (%)
			E-RPD ^(a)	T(s)	D-RPD	E-RPD ^(b)	T(s)	# ρ_S	# ρ_L	
220	75	2.0	13.82	3743.85	0.13	13.61	571.95	5888	50099	-1.51%
221	75	2.0	6.79	3625.73	0.14	6.65	483.48	5255	48812	-1.96%
222	75	2.0	13.10	3732.00	0.10	13.01	323.69	5019	49098	-0.72%
223	75	2.0	13.56	3740.45	0.16	13.45	594.90	5687	51306	-0.77%
224	75	2.0	6.77	3626.57	0.04	6.32	583.58	5665	50148	-6.65%
225	75	2.0	14.49	3783.96	0.13	14.25	572.00	5640	51106	-1.63%
226	100	0.1	7.94	3622.20	0.08	7.50	4.72	332	3104	-5.52%
227	100	0.1	2.68	3693.47	0.14	2.37	5.57	342	3000	-11.64%
228	100	0.1	12.61	4177.40	0.16	12.49	4.92	356	2877	-0.97%
229	100	0.1	2.83	3692.54	0.10	2.21	4.51	330	2917	-21.96%
230	100	0.1	2.73	3701.43	0.02	2.23	4.98	323	2946	-18.27%
231	100	0.1	3.14	3689.92	0.06	2.46	5.22	375	3075	-21.66%
232	100	0.1	2.72	3693.98	0.13	2.61	5.43	340	3102	-3.99%
233	100	0.1	12.14	4284.02	0.23	11.82	3.78	361	3195	-2.66%
234	100	0.1	13.13	4308.74	0.10	12.93	5.12	363	3098	-1.48%
235	100	0.1	6.95	3736.23	0.16	6.80	4.41	330	3060	-2.07%
236	100	0.1	2.86	3605.10	0.09	2.47	5.66	393	3181	-13.64%
237	100	0.1	6.96	3740.43	0.04	6.95	5.48	356	2933	-0.08%
238	100	0.1	7.45	3674.20	0.14	7.40	5.50	326	3146	-0.74%
239	100	0.1	2.62	3685.80	0.11	1.87	5.31	331	3136	-28.73%
240	100	0.1	7.30	3676.80	0.06	6.50	7.51	349	2965	-11.03%
241	100	0.1	14.12	4425.62	0.07	13.34	7.62	312	3010	-5.54%
242	100	0.1	12.83	4317.80	0.13	12.75	8.17	345	3003	-0.58%
243	100	0.1	2.68	3691.62	0.16	2.67	5.25	330	3016	-0.45%
244	100	0.1	2.41	3608.00	0.22	2.39	5.19	335	2975	-0.64%
245	100	0.1	2.97	3694.13	0.11	2.26	5.67	369	3088	-23.93%
246	100	0.1	2.77	3611.20	0.08	2.71	4.38	314	2875	-2.32%
247	100	0.1	2.48	3615.60	0.06	2.29	4.54	359	3006	-7.80%
248	100	0.1	4.35	3608.94	0.30	2.81	5.57	367	3326	-35.50%
249	100	0.1	2.40	3611.90	0.01	2.15	3.63	358	3124	-10.20%
250	100	0.1	3.41	3615.60	0.07	2.43	4.88	314	3004	-28.80%
251	100	0.5	14.15	4379.00	0.09	14.02	55.77	1770	16008	-0.96%

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Table 1: Result of SimExact X SimSA-Expected (Continued)

Inst	n	δ	SimExact		SimSA-Expected					GAP _{a,b} (%)
			E-RPD ^(a)	T(s)	D-RPD	E-RPD ^(b)	T(s)	# ρ_S	# ρ_L	
252	100	0.5	6.88	3736.54	0.05	6.73	57.22	1822	14901	-2.12%
253	100	0.5	2.61	3611.10	0.18	2.24	50.16	1627	14798	-13.97%
254	100	0.5	6.91	3729.63	0.12	6.66	44.31	1635	14994	-3.70%
255	100	0.5	7.17	3744.79	0.02	6.71	39.85	1713	14601	-6.50%
256	100	0.5	7.75	3729.32	0.11	6.80	46.09	1654	14666	-12.18%
257	100	0.5	7.10	3732.47	0.13	6.98	61.10	1806	15422	-1.64%
258	100	0.5	2.09	3691.56	0.23	2.08	51.24	1637	14789	-0.62%
259	100	0.5	2.75	3689.87	0.12	2.62	49.22	1603	15254	-4.72%
260	100	0.5	2.43	3688.63	0.03	2.30	47.23	1501	14739	-5.00%
261	100	0.5	7.85	3722.30	0.19	7.72	63.34	1769	15723	-1.57%
262	100	0.5	12.55	4303.91	0.02	12.43	56.05	1648	15043	-0.93%
263	100	0.5	13.60	4234.90	0.15	12.59	61.90	1874	15414	-7.41%
264	100	0.5	7.31	3736.39	0.10	6.93	53.19	1637	15294	-5.20%
265	100	0.5	12.68	3868.80	0.05	12.34	74.67	1675	15257	-2.70%
266	100	0.5	2.97	3693.67	0.08	2.78	86.12	1632	15163	-6.63%
267	100	0.5	2.55	3611.00	0.04	2.44	42.86	1719	15463	-4.32%
268	100	0.5	7.75	3738.43	0.08	7.25	55.62	1719	15167	-6.53%
269	100	0.5	7.62	3725.90	0.19	7.44	52.90	1717	15111	-2.36%
270	100	0.5	7.86	3742.27	0.06	7.22	54.98	1714	15426	-8.14%
271	100	0.5	7.16	3646.30	0.07	7.06	50.65	1692	15050	-1.38%
272	100	0.5	12.61	11024.40	0.21	11.97	57.43	1732	14969	-5.07%
273	100	0.5	8.62	3637.80	0.30	7.94	56.08	1782	15831	-7.89%
274	100	0.5	7.20	3653.90	0.01	6.77	36.63	1623	15162	-5.97%
275	100	0.5	8.05	3660.50	0.12	7.22	59.52	1647	15230	-10.24%
276	100	2.0	2.77	3604.00	0.06	2.70	577.68	5538	51368	-2.58%
277	100	2.0	12.95	4350.05	0.08	12.13	531.47	5166	50034	-6.34%
278	100	2.0	7.32	3742.40	0.03	6.72	230.40	5574	49533	-8.28%
279	100	2.0	12.63	4314.04	0.05	12.03	216.37	5458	47347	-4.74%
280	100	2.0	12.47	4289.95	0.07	11.98	475.01	5357	46987	-3.96%
281	100	2.0	13.01	4312.90	0.09	12.71	549.58	5607	49435	-2.29%
282	100	2.0	13.16	4339.81	0.17	13.11	577.45	5595	49180	-0.34%
283	100	2.0	6.96	3736.75	0.23	6.53	613.80	5561	49080	-6.19%

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Table 1: Result of SimExact X SimSA-Expected (Continued)

Inst	n	δ	SimExact		SimSA-Expected					GAP _{a,b} (%)
			E-RPD ^(a)	T(s)	D-RPD	E-RPD ^(b)	T(s)	# ρ_S	# ρ_L	
284	100	2.0	7.27	3737.38	0.06	7.26	492.16	5564	50486	-0.18%
285	100	2.0	12.36	4302.11	0.23	12.27	537.55	5481	48952	-0.76%
286	100	2.0	14.39	3803.20	0.17	13.43	673.41	5855	51983	-6.67%
287	100	2.0	2.49	3689.67	0.03	2.39	552.17	5466	48276	-4.23%
288	100	2.0	3.03	3609.40	0.15	2.65	619.57	5604	51124	-12.63%
289	100	2.0	12.66	4323.21	0.06	12.59	488.05	5263	47983	-0.61%
290	100	2.0	2.59	3609.30	0.11	2.34	712.85	5473	48406	-9.46%
291	100	2.0	7.84	3738.96	0.12	7.33	799.12	5708	51804	-6.45%
292	100	2.0	7.25	3668.60	0.11	7.08	510.01	5153	49437	-2.37%
293	100	2.0	13.03	4351.22	0.09	12.97	477.87	5456	48364	-0.43%
294	100	2.0	13.29	3835.40	0.03	13.11	229.74	5687	49507	-1.39%
295	100	2.0	13.57	4349.52	0.05	12.89	525.43	5532	49791	-4.99%
296	100	2.0	13.34	4244.40	0.06	13.18	523.26	5600	50335	-1.22%
297	100	2.0	6.90	3632.40	0.12	6.88	457.71	5239	47942	-0.31%
298	100	2.0	14.90	4134.42	0.30	13.61	558.75	5560	52383	-8.65%
299	100	2.0	12.49	11021.80	0.17	12.43	465.35	5264	48393	-0.55%
300	100	2.0	13.13	4045.80	0.10	12.53	536.40	5602	49935	-4.57%

2. SimSA-VaR X SimExact

Table 2: Result of SimExact x SimSA-VaR

Inst	n	δ	SimExact		SimSA-VaR					GAP _{a,b} (%)
			V-RPD ^(a)	T(s)	D-RPD	V-RPD ^(b)	T(s)	# ρ_S	# ρ_L	
1	25	0.1	19.10	200.30	0.44	18.09	8.06	356	3307	-5.29%
2	25	0.1	21.31	187.00	1.04	18.03	2.60	337	3014	-15.42%
3	25	0.1	22.17	134.10	0.20	20.62	2.45	411	3699	-6.98%
4	25	0.1	21.27	374.80	0.60	20.32	1.92	346	3245	-4.46%
5	25	0.1	18.90	265.40	0.64	18.56	2.30	363	3038	-1.83%
6	25	0.1	20.96	228.40	0.50	19.55	2.26	354	3304	-6.73%
7	25	0.1	21.85	3604.91	0.23	16.53	1.75	314	2905	-24.37%
8	25	0.1	20.94	381.00	0.29	18.74	1.81	292	3041	-10.52%
9	25	0.1	19.47	346.40	0.35	17.92	2.13	379	3034	-7.97%

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Table 2: Result of SimExact X SimSA-VaR (Continued)

Inst	n	δ	SimExact		SimSA-VaR					GAP _{a,b} (%)
			V-RPD ^(a)	T(s)	D-RPD	V-RPD ^(b)	T(s)	# ρ_S	# ρ_L	
10	25	0.1	21.68	265.20	0.54	20.36	2.39	372	3268	-6.09%
11	25	0.1	22.92	366.60	0.44	18.26	2.24	345	3139	-20.32%
12	25	0.1	22.92	168.70	0.36	17.29	1.84	342	2969	-24.55%
13	25	0.1	19.68	285.30	0.94	16.99	1.62	286	2683	-13.64%
14	25	0.1	20.79	342.60	0.34	19.88	2.93	357	3261	-4.35%
15	25	0.1	17.96	257.20	0.81	17.81	1.93	332	2935	-0.85%
16	25	0.1	22.03	391.40	0.37	18.26	2.57	348	2874	-17.10%
17	25	0.1	23.30	243.80	0.47	18.14	1.71	341	2968	-22.14%
18	25	0.1	19.57	218.00	0.36	18.07	3.20	411	3425	-7.64%
19	25	0.1	46.89	638.00	0.17	18.06	2.23	374	3106	-61.49%
20	25	0.1	18.74	368.10	0.32	17.88	2.68	338	2980	-4.60%
21	25	0.1	18.03	3607.43	0.59	17.37	2.41	332	2945	-3.67%
22	25	0.1	53.88	1070.50	0.36	21.32	3.26	394	3513	-60.43%
23	25	0.1	19.78	318.30	0.59	16.43	2.45	311	2940	-16.96%
24	25	0.1	21.06	194.20	0.47	17.69	1.99	300	2928	-16.00%
25	25	0.1	19.30	359.70	0.81	17.23	2.46	347	2880	-10.74%
26	25	0.5	44.11	342.30	1.07	42.51	27.81	1576	13729	-3.63%
27	25	0.5	50.24	214.00	0.78	45.76	40.74	1739	15419	-8.91%
28	25	0.5	48.03	240.50	0.19	47.73	38.86	1805	16295	-0.63%
29	25	0.5	47.70	458.20	0.60	44.40	36.91	1693	14606	-6.90%
30	25	0.5	43.25	276.10	0.41	42.99	32.88	1519	14310	-0.60%
31	25	0.5	46.31	297.40	0.30	46.25	36.45	1747	15078	-0.13%
32	25	0.5	43.80	3617.21	0.17	41.04	27.67	1531	13618	-6.30%
33	25	0.5	48.01	460.90	1.20	44.86	40.77	1755	15768	-6.55%
34	25	0.5	45.77	432.30	0.73	42.41	39.75	1595	14212	-7.35%
35	25	0.5	49.53	400.40	1.02	46.38	42.55	1586	14919	-6.35%
36	25	0.5	45.54	450.80	0.47	43.93	40.23	1719	14973	-3.54%
37	25	0.5	47.01	266.10	0.47	44.66	17.29	1632	14992	-5.00%
38	25	0.5	45.63	291.30	0.65	44.75	33.20	1694	14730	-1.93%
39	25	0.5	53.83	432.00	1.26	52.67	76.09	2160	19321	-2.16%
40	25	0.5	45.28	325.90	0.00	43.42	32.65	1632	14822	-4.09%
41	25	0.5	49.58	467.20	0.24	49.48	46.62	1891	16830	-0.20%

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Table 2: Result of SimExact X SimSA-VaR (Continued)

Inst	n	δ	SimExact		SimSA-VaR					GAP _{a,b} (%)
			V-RPD ^(a)	T(s)	D-RPD	V-RPD ^(b)	T(s)	# ρ_S	# ρ_L	
42	25	0.5	48.01	309.70	0.93	44.91	39.77	1613	14430	-6.47%
43	25	0.5	46.57	252.40	0.29	45.79	41.26	1792	15340	-1.67%
44	25	0.5	90.73	243.20	0.25	45.24	39.49	1669	15602	-50.13%
45	25	0.5	42.22	380.20	0.47	41.49	37.17	1614	14052	-1.74%
46	25	0.5	44.07	3626.84	0.79	43.06	32.03	1625	13784	-2.30%
47	25	0.5	115.70	307.60	0.80	53.88	71.51	1954	18099	-53.43%
48	25	0.5	44.56	415.30	0.17	43.35	41.04	1605	14600	-2.72%
49	25	0.5	47.67	222.50	1.03	42.77	43.07	1508	14084	-10.27%
50	25	0.5	44.37	367.70	1.03	44.21	41.99	1596	14034	-0.34%
51	25	2.0	86.96	915.20	0.27	85.52	362.27	5081	46399	-1.66%
52	25	2.0	92.69	791.40	0.88	91.74	486.80	5711	51099	-1.03%
53	25	2.0	91.23	441.10	0.63	88.21	451.42	5411	49240	-3.31%
54	25	2.0	90.63	828.80	0.61	86.19	377.38	5332	46863	-4.89%
55	25	2.0	87.91	850.70	0.38	85.54	445.75	5234	46282	-2.70%
56	25	2.0	90.33	974.90	0.71	89.76	454.33	5385	49253	-0.63%
57	25	2.0	84.74	3770.04	0.44	82.22	413.85	5047	45284	-2.97%
58	25	2.0	89.88	1099.90	1.65	88.21	491.79	5572	49611	-1.85%
59	25	2.0	85.94	777.40	0.43	85.88	409.47	5454	47773	-0.07%
60	25	2.0	89.82	751.20	0.89	89.38	405.55	5314	48055	-0.49%
61	25	2.0	88.05	630.90	0.35	86.31	420.67	5301	48334	-1.98%
62	25	2.0	89.08	904.60	0.90	87.77	459.10	5337	48127	-1.47%
63	25	2.0	89.73	584.70	1.08	89.12	389.23	5143	47567	-0.68%
64	25	2.0	116.19	616.70	1.03	111.71	1053.66	7789	68871	-3.86%
65	25	2.0	92.45	640.90	1.25	92.05	580.14	6042	52756	-0.44%
66	25	2.0	101.54	607.20	0.22	101.14	588.01	6359	58268	-0.39%
67	25	2.0	89.11	710.20	0.42	86.53	368.91	5390	47189	-2.89%
68	25	2.0	93.35	813.00	0.22	93.31	497.16	5637	51253	-0.04%
69	25	2.0	91.06	359.20	0.27	90.26	476.84	5436	49283	-0.87%
70	25	2.0	83.23	879.60	0.16	81.95	321.88	5087	45608	-1.54%
71	25	2.0	84.00	3844.08	0.64	82.06	288.66	4632	44784	-2.31%
72	25	2.0	115.91	405.10	0.14	114.59	965.39	7332	69347	-1.14%
73	25	2.0	87.78	882.40	0.39	85.99	488.24	5476	48375	-2.05%

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Table 2: Result of SimExact X SimSA-VaR (Continued)

Inst	n	δ	SimExact		SimSA-VaR					GAP _{a,b} (%)
			V-RPD ^(a)	T(s)	D-RPD	V-RPD ^(b)	T(s)	# ρ_S	# ρ_L	
74	25	2.0	88.16	937.60	0.63	87.10	463.23	5292	47667	-1.20%
75	25	2.0	84.55	765.90	0.56	84.49	426.70	5079	45848	-0.07%
76	50	0.1	44.53	4289.80	0.24	17.61	3.71	374	3035	-60.47%
77	50	0.1	19.28	3611.12	0.11	19.07	3.71	353	3371	-1.08%
78	50	0.1	19.71	3610.67	0.09	18.74	3.56	321	3381	-4.93%
79	50	0.1	20.50	3617.11	0.12	17.90	3.55	347	2965	-12.73%
80	50	0.1	17.69	3636.41	0.04	16.98	3.61	337	3056	-4.03%
81	50	0.1	19.86	3621.79	0.15	16.92	3.92	379	3023	-14.80%
82	50	0.1	18.19	3611.40	0.25	17.74	3.39	319	3121	-2.46%
83	50	0.1	18.29	3623.80	0.29	18.19	3.58	320	3184	-0.56%
84	50	0.1	18.18	3623.38	0.38	17.60	3.84	350	3083	-3.20%
85	50	0.1	20.39	3624.27	0.17	17.87	3.76	320	2939	-12.32%
86	50	0.1	43.27	3999.92	0.19	17.23	3.29	376	2881	-60.17%
87	50	0.1	43.43	3989.07	0.21	18.16	2.59	333	3065	-58.17%
88	50	0.1	18.08	3623.76	0.12	17.95	3.12	340	3210	-0.73%
89	50	0.1	20.40	3619.14	0.05	17.67	2.98	331	2960	-13.40%
90	50	0.1	20.42	3622.31	0.78	17.86	2.93	303	3046	-12.53%
91	50	0.1	19.03	3623.80	0.34	18.19	3.12	351	2957	-4.42%
92	50	0.1	18.65	3623.15	0.82	18.55	3.12	359	3172	-0.52%
93	50	0.1	18.55	3623.84	0.16	17.49	2.66	284	2813	-5.67%
94	50	0.1	45.44	4053.18	0.11	17.55	2.68	341	2762	-61.37%
95	50	0.1	17.85	3624.75	0.60	17.42	2.92	256	3078	-2.40%
96	50	0.1	20.26	3617.77	0.12	19.87	3.26	366	3458	-1.93%
97	50	0.1	18.27	3629.96	0.39	17.79	2.88	273	2901	-2.65%
98	50	0.1	19.68	3621.90	0.15	17.77	2.98	338	2938	-9.70%
99	50	0.1	18.36	3616.26	0.32	18.24	3.23	300	3159	-0.67%
100	50	0.1	18.50	3609.72	0.39	18.45	3.54	353	3153	-0.28%
101	50	0.5	86.74	3605.90	0.16	43.23	42.85	1669	14604	-50.17%
102	50	0.5	47.64	3621.85	0.11	46.81	48.62	1734	15285	-1.73%
103	50	0.5	45.88	3620.20	0.79	44.65	50.93	1658	15391	-2.69%
104	50	0.5	46.64	3627.14	0.19	45.52	51.05	1685	14733	-2.39%
105	50	0.5	43.32	3669.47	0.08	42.53	43.14	1554	14308	-1.84%

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Table 2: Result of SimExact X SimSA-VaR (Continued)

Inst	n	δ	SimExact		SimSA-VaR					GAP _{a,b} (%)
			V-RPD ^(a)	T(s)	D-RPD	V-RPD ^(b)	T(s)	# ρ_S	# ρ_L	
106	50	0.5	45.20	3642.91	0.23	43.38	49.40	1659	14426	-4.02%
107	50	0.5	45.70	3668.60	0.14	44.98	46.40	1571	15283	-1.57%
108	50	0.5	90.17	4052.75	0.30	44.63	49.04	1613	15192	-50.51%
109	50	0.5	44.40	3645.66	0.32	44.13	48.50	1593	14548	-0.60%
110	50	0.5	47.42	3650.40	0.23	45.99	50.39	1562	15334	-3.01%
111	50	0.5	84.82	3623.50	0.19	43.27	40.26	1552	14281	-48.98%
112	50	0.5	85.78	3619.58	0.19	43.43	39.09	1494	14417	-49.37%
113	50	0.5	45.01	3644.29	0.20	44.62	51.34	1682	15301	-0.87%
114	50	0.5	45.57	3643.95	0.10	44.30	45.08	1469	14465	-2.78%
115	50	0.5	45.56	3643.58	0.81	45.46	49.48	1617	15460	-0.23%
116	50	0.5	45.79	3648.49	0.28	45.45	42.72	1577	14911	-0.75%
117	50	0.5	47.67	3647.74	0.31	45.94	55.58	1726	15442	-3.62%
118	50	0.5	88.20	4029.41	0.07	44.83	31.14	1646	15151	-49.17%
119	50	0.5	91.36	3624.77	0.14	43.88	44.80	1680	14991	-51.97%
120	50	0.5	42.78	3644.03	0.49	42.74	33.05	1499	14315	-0.09%
121	50	0.5	47.21	3627.63	0.18	46.11	50.81	1692	15526	-2.33%
122	50	0.5	44.76	3646.86	0.24	43.43	48.50	1662	14858	-2.97%
123	50	0.5	46.88	3638.27	0.25	46.27	48.93	1747	15616	-1.31%
124	50	0.5	44.99	3626.09	0.23	44.14	41.50	1600	14673	-1.88%
125	50	0.5	45.32	3619.02	0.33	43.25	45.06	1583	14459	-4.57%
126	50	2.0	87.01	3660.80	0.29	86.74	467.25	5297	48444	-0.31%
127	50	2.0	91.65	3742.81	0.08	91.03	529.30	5427	50727	-0.67%
128	50	2.0	87.17	3720.23	0.59	86.87	509.46	5365	48351	-0.35%
129	50	2.0	91.65	3806.36	0.26	90.24	594.20	5696	50038	-1.54%
130	50	2.0	83.80	4124.58	0.12	83.27	511.49	5084	46301	-0.63%
131	50	2.0	86.06	3846.18	0.16	84.55	520.72	5485	47993	-1.76%
132	50	2.0	88.91	3797.90	0.24	87.98	513.15	5471	49469	-1.05%
133	50	2.0	90.59	3650.09	0.19	90.17	524.14	5580	50026	-0.46%
134	50	2.0	85.03	4005.65	0.45	83.23	445.01	5138	45303	-2.11%
135	50	2.0	95.12	4096.08	0.06	94.21	537.40	5846	52312	-0.96%
136	50	2.0	85.27	3645.09	0.39	84.82	442.56	5183	46294	-0.53%
137	50	2.0	84.52	3648.72	0.22	83.79	503.76	5558	47304	-0.86%

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Table 2: Result of SimExact X SimSA-VaR (Continued)

Inst	n	δ	SimExact		SimSA-VaR					GAP _{a,b} (%)
			V-RPD ^(a)	T(s)	D-RPD	V-RPD ^(b)	T(s)	# ρ_S	# ρ_L	
138	50	2.0	91.58	4044.07	0.20	89.42	630.55	5716	50405	-2.36%
139	50	2.0	87.06	3948.95	0.03	86.39	474.36	5454	48125	-0.77%
140	50	2.0	90.40	4036.42	0.91	89.53	384.71	5358	49856	-0.96%
141	50	2.0	89.46	4012.63	0.31	87.53	471.20	6497	51278	-2.16%
142	50	2.0	89.92	4056.53	0.01	89.14	489.28	5439	49613	-0.87%
143	50	2.0	88.56	3652.33	0.15	87.89	462.27	5050	48560	-0.76%
144	50	2.0	92.10	3645.63	0.14	91.13	578.47	5806	51126	-1.05%
145	50	2.0	83.56	3980.05	0.51	83.24	430.14	5078	46211	-0.38%
146	50	2.0	92.39	3784.06	0.28	92.02	576.61	5781	52166	-0.40%
147	50	2.0	88.73	3818.03	0.40	87.20	556.91	5575	48379	-1.73%
148	50	2.0	94.38	3947.41	0.22	93.87	624.30	5734	52547	-0.54%
149	50	2.0	88.13	3772.46	0.32	88.05	514.46	5370	48483	-0.10%
150	50	2.0	85.12	3707.72	0.46	85.07	538.39	5207	47582	-0.07%
151	75	0.1	17.45	3606.90	0.20	17.04	4.25	294	2794	-2.35%
152	75	0.1	45.69	4018.50	0.18	17.41	5.56	335	3049	-61.90%
153	75	0.1	19.72	3606.20	0.19	18.74	6.36	380	3088	-4.99%
154	75	0.1	19.56	3615.41	0.19	18.35	5.46	397	3116	-6.20%
155	75	0.1	44.14	3712.40	0.08	17.67	4.91	374	2985	-59.96%
156	75	0.1	18.37	3615.45	0.47	17.60	4.52	331	3011	-4.22%
157	75	0.1	45.66	3732.92	0.23	17.57	4.47	306	2998	-61.52%
158	75	0.1	17.44	3615.57	0.14	17.35	4.22	294	2877	-0.53%
159	75	0.1	17.88	3616.11	0.23	17.85	5.68	311	2960	-0.18%
160	75	0.1	19.33	3613.54	0.18	18.49	5.30	353	3132	-4.34%
161	75	0.1	19.23	3616.25	0.07	18.71	4.81	375	3158	-2.73%
162	75	0.1	17.99	3610.60	0.08	17.74	4.76	355	2976	-1.41%
163	75	0.1	17.61	3605.80	0.47	17.41	4.17	336	2884	-1.16%
164	75	0.1	44.57	3978.80	0.25	18.26	5.15	323	3047	-59.03%
165	75	0.1	43.72	3723.88	0.20	18.58	4.82	341	3154	-57.49%
166	75	0.1	19.11	3615.68	0.13	18.24	4.64	311	3139	-4.58%
167	75	0.1	18.95	3614.89	0.25	18.62	5.42	373	3201	-1.73%
168	75	0.1	17.76	3615.71	0.17	17.48	4.23	271	2819	-1.58%
169	75	0.1	45.85	3754.21	0.22	18.10	5.00	406	3297	-60.51%

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Table 2: Result of SimExact X SimSA-VaR (Continued)

Inst	n	δ	SimExact		SimSA-VaR					GAP _{a,b} (%)
			V-RPD ^(a)	T(s)	D-RPD	V-RPD ^(b)	T(s)	# ρ_S	# ρ_L	
170	75	0.1	18.61	3615.36	0.17	18.13	4.45	334	3152	-2.58%
171	75	0.1	45.02	3738.69	0.27	18.05	4.51	307	3110	-59.89%
172	75	0.1	18.47	3615.15	0.23	18.28	4.41	334	3048	-1.00%
173	75	0.1	19.01	3614.02	0.09	17.19	4.48	354	2923	-9.57%
174	75	0.1	17.64	3616.30	0.13	16.16	4.59	316	2704	-8.38%
175	75	0.1	19.72	3623.43	0.11	18.91	5.14	371	3167	-4.12%
176	75	0.5	44.83	3665.10	0.19	44.75	54.99	1627	14736	-0.18%
177	75	0.5	92.00	3605.70	0.17	45.69	62.44	1577	15288	-50.34%
178	75	0.5	46.82	3670.30	0.19	46.37	68.38	1776	15481	-0.95%
179	75	0.5	44.93	3625.83	0.18	44.58	61.73	1656	14746	-0.79%
180	75	0.5	44.80	3607.30	0.18	44.09	57.76	1666	14869	-1.58%
181	75	0.5	46.41	3626.65	0.34	45.21	61.31	1567	15200	-2.58%
182	75	0.5	89.22	3614.02	0.22	45.65	58.86	1652	15037	-48.84%
183	75	0.5	44.47	3626.84	0.18	43.54	57.13	1615	14205	-2.09%
184	75	0.5	44.67	3626.06	0.18	44.58	54.03	1634	15094	-0.21%
185	75	0.5	46.08	3624.66	0.03	44.32	48.95	1679	14916	-3.82%
186	75	0.5	46.81	3626.13	0.12	45.64	58.39	1635	15487	-2.49%
187	75	0.5	45.90	3631.30	0.09	45.22	44.34	1716	14954	-1.49%
188	75	0.5	43.65	3620.10	0.26	43.31	53.88	1552	14755	-0.77%
189	75	0.5	88.24	3609.70	0.23	44.57	63.34	1683	14772	-49.49%
190	75	0.5	87.26	3615.09	0.20	43.72	46.02	1691	14710	-49.90%
191	75	0.5	45.75	3625.98	0.16	45.14	51.72	1606	15116	-1.33%
192	75	0.5	89.09	3729.23	0.17	45.86	52.47	1615	15348	-48.52%
193	75	0.5	44.46	3625.73	0.16	44.32	53.39	1643	14640	-0.32%
194	75	0.5	89.36	3616.54	0.23	45.85	66.99	1812	15773	-48.70%
195	75	0.5	45.49	3626.31	0.14	45.29	57.18	1605	15048	-0.44%
196	75	0.5	88.76	3615.08	0.88	45.02	46.54	1526	14854	-49.28%
197	75	0.5	44.53	3624.52	0.15	44.29	40.32	1643	14621	-0.52%
198	75	0.5	46.75	3624.74	0.08	45.83	53.43	1758	15295	-1.97%
199	75	0.5	84.86	3721.12	0.07	43.45	47.45	1520	14662	-48.80%
200	75	0.5	47.34	3633.66	0.10	46.90	64.89	1717	15806	-0.92%
201	75	2.0	87.45	3809.00	0.35	86.82	493.50	5275	47741	-0.72%

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Table 2: Result of SimExact X SimSA-VaR (Continued)

Inst	n	δ	SimExact		SimSA-VaR					GAP _{a,b} (%)
			V-RPD ^(a)	T(s)	D-RPD	V-RPD ^(b)	T(s)	# ρ_S	# ρ_L	
202	75	2.0	92.65	3645.50	0.17	91.84	641.25	5427	52552	-0.88%
203	75	2.0	90.81	4060.70	0.16	90.20	684.60	5702	50871	-0.67%
204	75	2.0	87.51	3728.00	0.19	86.91	537.13	5315	47441	-0.68%
205	75	2.0	87.92	4086.60	0.13	87.44	583.15	5642	49670	-0.54%
206	75	2.0	88.70	3728.05	0.19	88.19	563.32	5686	49278	-0.57%
207	75	2.0	88.70	3626.84	0.20	87.97	539.24	5293	50037	-0.83%
208	75	2.0	86.34	3748.83	0.14	84.95	593.23	5228	47321	-1.61%
209	75	2.0	86.80	3737.31	0.32	85.22	600.64	5107	48074	-1.82%
210	75	2.0	88.66	3731.27	0.18	87.59	636.23	5337	49343	-1.21%
211	75	2.0	91.79	3742.84	0.09	91.17	690.30	5732	52049	-0.67%
212	75	2.0	90.28	4104.80	0.27	89.15	745.33	6322	50721	-1.26%
213	75	2.0	86.92	4364.50	0.25	85.50	568.64	5113	48856	-1.63%
214	75	2.0	86.89	3742.80	0.07	86.13	557.31	5721	49494	-0.88%
215	75	2.0	87.42	3624.47	0.15	87.26	602.41	5501	49551	-0.18%
216	75	2.0	88.08	3735.99	0.18	87.96	564.57	5321	48373	-0.14%
217	75	2.0	89.27	3625.88	0.34	88.39	664.75	5652	48873	-0.98%
218	75	2.0	88.59	3737.52	0.33	86.43	607.93	5350	48388	-2.43%
219	75	2.0	89.95	3629.29	0.13	89.36	267.64	5639	50191	-0.65%
220	75	2.0	91.06	3743.85	0.16	89.23	637.18	5433	49317	-2.01%
221	75	2.0	86.96	3625.73	0.16	86.04	552.72	5360	49796	-1.05%
222	75	2.0	87.73	3732.00	0.24	86.35	586.00	5441	48935	-1.57%
223	75	2.0	91.55	3740.45	0.10	90.16	594.08	5788	50870	-1.52%
224	75	2.0	83.79	3626.57	0.17	82.98	558.92	5171	47061	-0.97%
225	75	2.0	93.15	3783.96	0.21	92.25	777.65	5700	51659	-0.97%
226	100	0.1	90.65	3622.20	0.10	18.48	6.32	350	3127	-79.62%
227	100	0.1	18.69	3693.47	0.10	17.20	5.67	323	2900	-7.96%
228	100	0.1	44.94	4177.40	0.11	18.19	5.18	339	3050	-59.52%
229	100	0.1	19.35	3692.54	0.15	17.23	5.26	333	2878	-10.95%
230	100	0.1	18.88	3701.43	0.12	16.87	5.69	331	2963	-10.64%
231	100	0.1	18.82	3689.92	0.04	17.97	5.34	322	2941	-4.53%
232	100	0.1	18.32	3693.98	0.76	17.69	5.86	345	3025	-3.41%
233	100	0.1	44.33	4284.02	0.54	17.31	5.84	357	3021	-60.96%

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Table 2: Result of SimExact X SimSA-VaR (Continued)

Inst	n	δ	SimExact		SimSA-VaR					GAP _{a,b} (%)
			V-RPD ^(a)	T(s)	D-RPD	V-RPD ^(b)	T(s)	# ρ_S	# ρ_L	
234	100	0.1	45.60	4308.74	0.12	18.43	5.30	336	3010	-59.58%
235	100	0.1	44.88	3736.23	0.31	18.11	5.49	388	3234	-59.65%
236	100	0.1	19.05	3605.10	0.15	17.84	5.14	319	3001	-6.38%
237	100	0.1	86.94	3740.43	0.09	17.34	5.83	291	2869	-80.05%
238	100	0.1	90.94	3674.20	0.18	19.29	6.13	391	3295	-78.79%
239	100	0.1	18.93	3685.80	0.09	18.35	5.44	375	3182	-3.06%
240	100	0.1	88.22	3676.80	0.10	17.96	5.15	295	2971	-79.64%
241	100	0.1	46.09	4425.62	0.06	17.93	5.12	311	3056	-61.10%
242	100	0.1	45.50	4317.80	0.16	18.60	5.67	362	3168	-59.12%
243	100	0.1	19.10	3691.62	0.16	18.12	5.12	259	2880	-5.08%
244	100	0.1	18.47	3608.00	0.13	18.00	5.55	354	3068	-2.57%
245	100	0.1	20.51	3694.13	0.05	17.59	5.10	257	3022	-14.22%
246	100	0.1	18.60	3611.20	0.05	18.04	4.93	332	2937	-3.01%
247	100	0.1	18.34	3615.60	0.09	17.09	5.39	332	2944	-6.82%
248	100	0.1	19.88	3608.94	0.62	17.83	5.77	303	3041	-10.31%
249	100	0.1	17.88	3611.90	0.70	16.83	4.88	340	2923	-5.91%
250	100	0.1	19.12	3615.60	0.16	17.93	5.56	333	3087	-6.20%
251	100	0.5	47.23	4379.00	0.09	46.39	58.58	1765	15681	-1.78%
252	100	0.5	45.52	3736.54	0.07	44.50	59.18	1763	14886	-2.25%
253	100	0.5	88.27	3611.10	0.15	44.94	53.09	1608	14893	-49.09%
254	100	0.5	44.83	3729.63	0.08	44.56	52.29	1735	15014	-0.59%
255	100	0.5	44.85	3744.79	0.08	44.71	55.18	1670	14804	-0.30%
256	100	0.5	45.28	3729.32	0.08	45.21	54.01	1623	14869	-0.16%
257	100	0.5	46.39	3732.47	0.66	45.47	60.09	1758	15342	-1.98%
258	100	0.5	86.08	3691.56	0.60	44.33	58.59	1720	15018	-48.51%
259	100	0.5	88.88	3689.87	0.23	45.60	61.45	1772	15068	-48.70%
260	100	0.5	45.01	3688.63	0.23	44.37	58.52	1733	14892	-1.43%
261	100	0.5	47.58	3722.30	0.17	47.43	78.49	1874	16123	-0.30%
262	100	0.5	44.80	4303.91	0.77	44.23	56.92	1570	14549	-1.29%
263	100	0.5	46.50	4234.90	0.15	46.13	65.98	1658	15541	-0.80%
264	100	0.5	45.97	3736.39	0.11	45.52	58.72	1778	15356	-0.98%
265	100	0.5	44.55	3868.80	0.04	44.54	52.73	1635	14971	-0.03%

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Table 2: Result of SimExact X SimSA-VaR (Continued)

Inst	n	δ	SimExact		SimSA-VaR					GAP _{a,b} (%)
			V-RPD ^(a)	T(s)	D-RPD	V-RPD ^(b)	T(s)	# ρ_S	# ρ_L	
266	100	0.5	91.96	3693.67	0.09	46.09	68.99	1757	15372	-49.88%
267	100	0.5	87.60	3611.00	0.10	45.38	65.52	1639	15211	-48.19%
268	100	0.5	46.56	3738.43	0.11	46.25	57.99	1765	15484	-0.68%
269	100	0.5	46.05	3725.90	0.28	45.40	60.09	1635	15331	-1.43%
270	100	0.5	46.69	3742.27	0.15	46.47	67.73	1618	15520	-0.46%
271	100	0.5	46.32	3646.30	0.12	46.05	61.03	1660	15143	-0.58%
272	100	0.5	86.65	11024.40	0.11	44.71	53.53	1735	15087	-48.40%
273	100	0.5	47.34	3637.80	0.54	46.35	64.97	1684	15502	-2.10%
274	100	0.5	44.80	3653.90	0.34	44.72	61.16	1573	14788	-0.20%
275	100	0.5	45.38	3660.50	0.06	45.10	57.20	1679	15074	-0.62%
276	100	2.0	90.73	3604.00	0.06	90.65	615.36	5613	50446	-0.09%
277	100	2.0	87.83	4350.05	0.18	86.81	582.74	5302	48753	-1.17%
278	100	2.0	86.85	3742.40	0.16	85.99	551.26	5563	48764	-0.99%
279	100	2.0	87.62	4314.04	0.25	87.60	569.99	5507	49812	-0.02%
280	100	2.0	85.71	4289.95	0.00	84.66	508.94	5391	48027	-1.23%
281	100	2.0	87.40	4312.90	0.21	86.99	622.38	5357	48299	-0.46%
282	100	2.0	88.23	4339.81	0.60	88.10	625.62	5433	49473	-0.15%
283	100	2.0	86.37	3736.75	0.71	86.08	606.90	5612	48571	-0.33%
284	100	2.0	88.60	3737.38	0.17	87.78	593.95	5317	49467	-0.92%
285	100	2.0	86.99	4302.11	0.24	85.63	501.07	5438	47315	-1.56%
286	100	2.0	94.17	3803.20	0.17	93.96	766.93	6009	53910	-0.23%
287	100	2.0	87.72	3689.67	0.70	86.85	596.05	5192	48768	-1.00%
288	100	2.0	88.85	3609.40	0.12	87.97	656.32	5496	51275	-0.98%
289	100	2.0	86.22	4323.21	0.03	86.17	637.78	5330	50215	-0.06%
290	100	2.0	87.37	3609.30	0.16	86.67	550.98	5675	49571	-0.80%
291	100	2.0	90.88	3738.96	0.06	89.91	663.24	5725	51255	-1.07%
292	100	2.0	88.41	3668.60	0.09	87.51	550.66	5392	48894	-1.02%
293	100	2.0	88.36	4351.22	0.01	88.14	637.28	5710	49713	-0.25%
294	100	2.0	89.09	3835.40	0.23	88.81	549.72	5808	49672	-0.30%
295	100	2.0	89.51	4349.52	0.15	89.03	623.46	5672	50799	-0.53%
296	100	2.0	90.64	4244.40	0.13	88.68	609.56	5563	50656	-2.17%
297	100	2.0	85.81	3632.40	0.28	85.04	485.82	5460	48133	-0.91%

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Table 2: Result of SimExact X SimSA-VaR (Continued)

Inst	n	δ	SimExact		SimSA-VaR					GAP _{a,b} (%)
			V-RPD ^(a)	T(s)	D-RPD	V-RPD ^(b)	T(s)	# ρ_S	# ρ_L	
298	100	2.0	91.67	4134.42	0.72	89.29	573.78	5923	51503	-2.59%
299	100	2.0	86.44	11021.80	0.30	85.24	507.14	5303	48295	-1.39%
300	100	2.0	85.14	4045.80	0.66	84.85	580.48	5430	47682	-0.34%

3. SimSA-CVaR X SimExact

Table 3: Result of SimExact x SimSA-CVaR

Inst	n	δ	SimExact		SimSA-CVaR					GAP _{a,b} (%)
			C-RPD ^(a)	T(s)	D-RPD	C-RPD ^(b)	T(s)	# ρ_S	# ρ_L	
1	25	0.1	19.10	200.30	0.44	18.09	8.06	356	3307	-5.29%
2	25	0.1	21.31	187.00	1.04	18.03	2.60	337	3014	-15.42%
3	25	0.1	22.17	134.10	0.20	20.62	2.45	411	3699	-6.98%
4	25	0.1	21.27	374.80	0.60	20.32	1.92	346	3245	-4.46%
5	25	0.1	18.90	265.40	0.64	18.56	2.30	363	3038	-1.83%
6	25	0.1	20.96	228.40	0.50	19.55	2.26	354	3304	-6.73%
7	25	0.1	21.85	3604.91	0.23	16.53	1.75	314	2905	-24.37%
8	25	0.1	20.94	381.00	0.29	18.74	1.81	292	3041	-10.52%
9	25	0.1	19.47	346.40	0.35	17.92	2.13	379	3034	-7.97%
10	25	0.1	21.68	265.20	0.54	20.36	2.39	372	3268	-6.09%
11	25	0.1	22.92	366.60	0.44	18.26	2.24	345	3139	-20.32%
12	25	0.1	22.92	168.70	0.36	17.29	1.84	342	2969	-24.55%
13	25	0.1	19.68	285.30	0.94	16.99	1.62	286	2683	-13.64%
14	25	0.1	20.79	342.60	0.34	19.88	2.93	357	3261	-4.35%
15	25	0.1	17.96	257.20	0.81	17.81	1.93	332	2935	-0.85%
16	25	0.1	22.03	391.40	0.37	18.26	2.57	348	2874	-17.10%
17	25	0.1	23.30	243.80	0.47	18.14	1.71	341	2968	-22.14%
18	25	0.1	19.57	218.00	0.36	18.07	3.20	411	3425	-7.64%
19	25	0.1	46.89	638.00	0.17	18.06	2.23	374	3106	-61.49%
20	25	0.1	18.74	368.10	0.32	17.88	2.68	338	2980	-4.60%
21	25	0.1	18.03	3607.43	0.59	17.37	2.41	332	2945	-3.67%
22	25	0.1	53.88	1070.50	0.36	21.32	3.26	394	3513	-60.43%
23	25	0.1	19.78	318.30	0.59	16.43	2.45	311	2940	-16.96%

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Table 3: Result of SimExact X SimSA-CVaR (Continued)

Inst	n	δ	SimExact		SimSA-CVaR					GAP _{a,b} (%)
			C-RPD ^(a)	T(s)	D-RPD	C-RPD ^(b)	T(s)	# ρ_S	# ρ_L	
24	25	0.1	21.06	194.20	0.47	17.69	1.99	300	2928	-16.00%
25	25	0.1	19.30	359.70	0.81	17.23	2.46	347	2880	-10.74%
26	25	0.5	44.11	342.30	1.07	42.51	27.81	1576	13729	-3.63%
27	25	0.5	50.24	214.00	0.78	45.76	40.74	1739	15419	-8.91%
28	25	0.5	48.03	240.50	0.19	47.73	38.86	1805	16295	-0.63%
29	25	0.5	47.70	458.20	0.60	44.40	36.91	1693	14606	-6.90%
30	25	0.5	43.25	276.10	0.41	42.99	32.88	1519	14310	-0.60%
31	25	0.5	46.31	297.40	0.30	46.25	36.45	1747	15078	-0.13%
32	25	0.5	43.80	3617.21	0.17	41.04	27.67	1531	13618	-6.30%
33	25	0.5	48.01	460.90	1.20	44.86	40.77	1755	15768	-6.55%
34	25	0.5	45.77	432.30	0.73	42.41	39.75	1595	14212	-7.35%
35	25	0.5	49.53	400.40	1.02	46.38	42.55	1586	14919	-6.35%
36	25	0.5	45.54	450.80	0.47	43.93	40.23	1719	14973	-3.54%
37	25	0.5	47.01	266.10	0.47	44.66	17.29	1632	14992	-5.00%
38	25	0.5	45.63	291.30	0.65	44.75	33.20	1694	14730	-1.93%
39	25	0.5	53.83	432.00	1.26	52.67	76.09	2160	19321	-2.16%
40	25	0.5	45.28	325.90	0.00	43.42	32.65	1632	14822	-4.09%
41	25	0.5	49.58	467.20	0.24	49.48	46.62	1891	16830	-0.20%
42	25	0.5	48.01	309.70	0.93	44.91	39.77	1613	14430	-6.47%
43	25	0.5	46.57	252.40	0.29	45.79	41.26	1792	15340	-1.67%
44	25	0.5	90.73	243.20	0.25	45.24	39.49	1669	15602	-50.13%
45	25	0.5	42.22	380.20	0.47	41.49	37.17	1614	14052	-1.74%
46	25	0.5	44.07	3626.84	0.79	43.06	32.03	1625	13784	-2.30%
47	25	0.5	115.70	307.60	0.80	53.88	71.51	1954	18099	-53.43%
48	25	0.5	44.56	415.30	0.17	43.35	41.04	1605	14600	-2.72%
49	25	0.5	47.67	222.50	1.03	42.77	43.07	1508	14084	-10.27%
50	25	0.5	44.37	367.70	1.03	44.21	41.99	1596	14034	-0.34%
51	25	2.0	86.96	915.20	0.27	85.52	362.27	5081	46399	-1.66%
52	25	2.0	92.69	791.40	0.88	91.74	486.80	5711	51099	-1.03%
53	25	2.0	91.23	441.10	0.63	88.21	451.42	5411	49240	-3.31%
54	25	2.0	90.63	828.80	0.61	86.19	377.38	5332	46863	-4.89%
55	25	2.0	87.91	850.70	0.38	85.54	445.75	5234	46282	-2.70%

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Table 3: Result of SimExact X SimSA-CVaR (Continued)

Inst	n	δ	SimExact		SimSA-CVaR					GAP _{a,b} (%)
			C-RPD ^(a)	T(s)	D-RPD	C-RPD ^(b)	T(s)	# ρ_S	# ρ_L	
56	25	2.0	90.33	974.90	0.71	89.76	454.33	5385	49253	-0.63%
57	25	2.0	84.74	3770.04	0.44	82.22	413.85	5047	45284	-2.97%
58	25	2.0	89.88	1099.90	1.65	88.21	491.79	5572	49611	-1.85%
59	25	2.0	85.94	777.40	0.43	85.88	409.47	5454	47773	-0.07%
60	25	2.0	89.82	751.20	0.89	89.38	405.55	5314	48055	-0.49%
61	25	2.0	88.05	630.90	0.35	86.31	420.67	5301	48334	-1.98%
62	25	2.0	89.08	904.60	0.90	87.77	459.10	5337	48127	-1.47%
63	25	2.0	89.73	584.70	1.08	89.12	389.23	5143	47567	-0.68%
64	25	2.0	116.19	616.70	1.03	111.71	1053.66	7789	68871	-3.86%
65	25	2.0	92.45	640.90	1.25	92.05	580.14	6042	52756	-0.44%
66	25	2.0	101.54	607.20	0.22	101.14	588.01	6359	58268	-0.39%
67	25	2.0	89.11	710.20	0.42	86.53	368.91	5390	47189	-2.89%
68	25	2.0	93.35	813.00	0.22	93.31	497.16	5637	51253	-0.04%
69	25	2.0	91.06	359.20	0.27	90.26	476.84	5436	49283	-0.87%
70	25	2.0	83.23	879.60	0.16	81.95	321.88	5087	45608	-1.54%
71	25	2.0	84.00	3844.08	0.64	82.06	288.66	4632	44784	-2.31%
72	25	2.0	115.91	405.10	0.14	114.59	965.39	7332	69347	-1.14%
73	25	2.0	87.78	882.40	0.39	85.99	488.24	5476	48375	-2.05%
74	25	2.0	88.16	937.60	0.63	87.10	463.23	5292	47667	-1.20%
75	25	2.0	84.55	765.90	0.56	84.49	426.70	5079	45848	-0.07%
76	50	0.1	44.53	4289.80	0.24	17.61	3.71	374	3035	-60.47%
77	50	0.1	19.28	3611.12	0.11	19.07	3.71	353	3371	-1.08%
78	50	0.1	19.71	3610.67	0.09	18.74	3.56	321	3381	-4.93%
79	50	0.1	20.50	3617.11	0.12	17.90	3.55	347	2965	-12.73%
80	50	0.1	17.69	3636.41	0.04	16.98	3.61	337	3056	-4.03%
81	50	0.1	19.86	3621.79	0.15	16.92	3.92	379	3023	-14.80%
82	50	0.1	18.19	3611.40	0.25	17.74	3.39	319	3121	-2.46%
83	50	0.1	18.29	3623.80	0.29	18.19	3.58	320	3184	-0.56%
84	50	0.1	18.18	3623.38	0.38	17.60	3.84	350	3083	-3.20%
85	50	0.1	20.39	3624.27	0.17	17.87	3.76	320	2939	-12.32%
86	50	0.1	43.27	3999.92	0.19	17.23	3.29	376	2881	-60.17%
87	50	0.1	43.43	3989.07	0.21	18.16	2.59	333	3065	-58.17%

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Table 3: Result of SimExact X SimSA-CVaR (Continued)

Inst	n	δ	SimExact		SimSA-CVaR					GAP _{a,b} (%)
			C-RPD ^(a)	T(s)	D-RPD	C-RPD ^(b)	T(s)	# ρ_S	# ρ_L	
88	50	0.1	18.08	3623.76	0.12	17.95	3.12	340	3210	-0.73%
89	50	0.1	20.40	3619.14	0.05	17.67	2.98	331	2960	-13.40%
90	50	0.1	20.42	3622.31	0.78	17.86	2.93	303	3046	-12.53%
91	50	0.1	19.03	3623.80	0.34	18.19	3.12	351	2957	-4.42%
92	50	0.1	18.65	3623.15	0.82	18.55	3.12	359	3172	-0.52%
93	50	0.1	18.55	3623.84	0.16	17.49	2.66	284	2813	-5.67%
94	50	0.1	45.44	4053.18	0.11	17.55	2.68	341	2762	-61.37%
95	50	0.1	17.85	3624.75	0.60	17.42	2.92	256	3078	-2.40%
96	50	0.1	20.26	3617.77	0.12	19.87	3.26	366	3458	-1.93%
97	50	0.1	18.27	3629.96	0.39	17.79	2.88	273	2901	-2.65%
98	50	0.1	19.68	3621.90	0.15	17.77	2.98	338	2938	-9.70%
99	50	0.1	18.36	3616.26	0.32	18.24	3.23	300	3159	-0.67%
100	50	0.1	18.50	3609.72	0.39	18.45	3.54	353	3153	-0.28%
101	50	0.5	86.74	3605.90	0.16	43.23	42.85	1669	14604	-50.17%
102	50	0.5	47.64	3621.85	0.11	46.81	48.62	1734	15285	-1.73%
103	50	0.5	45.88	3620.20	0.79	44.65	50.93	1658	15391	-2.69%
104	50	0.5	46.64	3627.14	0.19	45.52	51.05	1685	14733	-2.39%
105	50	0.5	43.32	3669.47	0.08	42.53	43.14	1554	14308	-1.84%
106	50	0.5	45.20	3642.91	0.23	43.38	49.40	1659	14426	-4.02%
107	50	0.5	45.70	3668.60	0.14	44.98	46.40	1571	15283	-1.57%
108	50	0.5	90.17	4052.75	0.30	44.63	49.04	1613	15192	-50.51%
109	50	0.5	44.40	3645.66	0.32	44.13	48.50	1593	14548	-0.60%
110	50	0.5	47.42	3650.40	0.23	45.99	50.39	1562	15334	-3.01%
111	50	0.5	84.82	3623.50	0.19	43.27	40.26	1552	14281	-48.98%
112	50	0.5	85.78	3619.58	0.19	43.43	39.09	1494	14417	-49.37%
113	50	0.5	45.01	3644.29	0.20	44.62	51.34	1682	15301	-0.87%
114	50	0.5	45.57	3643.95	0.10	44.30	45.08	1469	14465	-2.78%
115	50	0.5	45.56	3643.58	0.81	45.46	49.48	1617	15460	-0.23%
116	50	0.5	45.79	3648.49	0.28	45.45	42.72	1577	14911	-0.75%
117	50	0.5	47.67	3647.74	0.31	45.94	55.58	1726	15442	-3.62%
118	50	0.5	88.20	4029.41	0.07	44.83	31.14	1646	15151	-49.17%
119	50	0.5	91.36	3624.77	0.14	43.88	44.80	1680	14991	-51.97%

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Table 3: Result of SimExact X SimSA-CVaR (Continued)

Inst	n	δ	SimExact		SimSA-CVaR					GAP _{a,b} (%)
			C-RPD ^(a)	T(s)	D-RPD	C-RPD ^(b)	T(s)	# ρ_S	# ρ_L	
120	50	0.5	42.78	3644.03	0.49	42.74	33.05	1499	14315	-0.09%
121	50	0.5	47.21	3627.63	0.18	46.11	50.81	1692	15526	-2.33%
122	50	0.5	44.76	3646.86	0.24	43.43	48.50	1662	14858	-2.97%
123	50	0.5	46.88	3638.27	0.25	46.27	48.93	1747	15616	-1.31%
124	50	0.5	44.99	3626.09	0.23	44.14	41.50	1600	14673	-1.88%
125	50	0.5	45.32	3619.02	0.33	43.25	45.06	1583	14459	-4.57%
126	50	2.0	87.01	3660.80	0.29	86.74	467.25	5297	48444	-0.31%
127	50	2.0	91.65	3742.81	0.08	91.03	529.30	5427	50727	-0.67%
128	50	2.0	87.17	3720.23	0.59	86.87	509.46	5365	48351	-0.35%
129	50	2.0	91.65	3806.36	0.26	90.24	594.20	5696	50038	-1.54%
130	50	2.0	83.80	4124.58	0.12	83.27	511.49	5084	46301	-0.63%
131	50	2.0	86.06	3846.18	0.16	84.55	520.72	5485	47993	-1.76%
132	50	2.0	88.91	3797.90	0.24	87.98	513.15	5471	49469	-1.05%
133	50	2.0	90.59	3650.09	0.19	90.17	524.14	5580	50026	-0.46%
134	50	2.0	85.03	4005.65	0.45	83.23	445.01	5138	45303	-2.11%
135	50	2.0	95.12	4096.08	0.06	94.21	537.40	5846	52312	-0.96%
136	50	2.0	85.27	3645.09	0.39	84.82	442.56	5183	46294	-0.53%
137	50	2.0	84.52	3648.72	0.22	83.79	503.76	5558	47304	-0.86%
138	50	2.0	91.58	4044.07	0.20	89.42	630.55	5716	50405	-2.36%
139	50	2.0	87.06	3948.95	0.03	86.39	474.36	5454	48125	-0.77%
140	50	2.0	90.40	4036.42	0.91	89.53	384.71	5358	49856	-0.96%
141	50	2.0	89.46	4012.63	0.31	87.53	471.20	6497	51278	-2.16%
142	50	2.0	89.92	4056.53	0.01	89.14	489.28	5439	49613	-0.87%
143	50	2.0	88.56	3652.33	0.15	87.89	462.27	5050	48560	-0.76%
144	50	2.0	92.10	3645.63	0.14	91.13	578.47	5806	51126	-1.05%
145	50	2.0	83.56	3980.05	0.51	83.24	430.14	5078	46211	-0.38%
146	50	2.0	92.39	3784.06	0.28	92.02	576.61	5781	52166	-0.40%
147	50	2.0	88.73	3818.03	0.40	87.20	556.91	5575	48379	-1.73%
148	50	2.0	94.38	3947.41	0.22	93.87	624.30	5734	52547	-0.54%
149	50	2.0	88.13	3772.46	0.32	88.05	514.46	5370	48483	-0.10%
150	50	2.0	85.12	3707.72	0.46	85.07	538.39	5207	47582	-0.07%
151	75	0.1	17.45	3606.90	0.20	17.04	4.25	294	2794	-2.35%

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Table 3: Result of SimExact X SimSA-CVaR (Continued)

Inst	n	δ	SimExact		SimSA-CVaR					GAP _{a,b} (%)
			C-RPD ^(a)	T(s)	D-RPD	C-RPD ^(b)	T(s)	# ρ_S	# ρ_L	
152	75	0.1	45.69	4018.50	0.18	17.41	5.56	335	3049	-61.90%
153	75	0.1	19.72	3606.20	0.19	18.74	6.36	380	3088	-4.99%
154	75	0.1	19.56	3615.41	0.19	18.35	5.46	397	3116	-6.20%
155	75	0.1	44.14	3712.40	0.08	17.67	4.91	374	2985	-59.96%
156	75	0.1	18.37	3615.45	0.47	17.60	4.52	331	3011	-4.22%
157	75	0.1	45.66	3732.92	0.23	17.57	4.47	306	2998	-61.52%
158	75	0.1	17.44	3615.57	0.14	17.35	4.22	294	2877	-0.53%
159	75	0.1	17.88	3616.11	0.23	17.85	5.68	311	2960	-0.18%
160	75	0.1	19.33	3613.54	0.18	18.49	5.30	353	3132	-4.34%
161	75	0.1	19.23	3616.25	0.07	18.71	4.81	375	3158	-2.73%
162	75	0.1	17.99	3610.60	0.08	17.74	4.76	355	2976	-1.41%
163	75	0.1	17.61	3605.80	0.47	17.41	4.17	336	2884	-1.16%
164	75	0.1	44.57	3978.80	0.25	18.26	5.15	323	3047	-59.03%
165	75	0.1	43.72	3723.88	0.20	18.58	4.82	341	3154	-57.49%
166	75	0.1	19.11	3615.68	0.13	18.24	4.64	311	3139	-4.58%
167	75	0.1	18.95	3614.89	0.25	18.62	5.42	373	3201	-1.73%
168	75	0.1	17.76	3615.71	0.17	17.48	4.23	271	2819	-1.58%
169	75	0.1	45.85	3754.21	0.22	18.10	5.00	406	3297	-60.51%
170	75	0.1	18.61	3615.36	0.17	18.13	4.45	334	3152	-2.58%
171	75	0.1	45.02	3738.69	0.27	18.05	4.51	307	3110	-59.89%
172	75	0.1	18.47	3615.15	0.23	18.28	4.41	334	3048	-1.00%
173	75	0.1	19.01	3614.02	0.09	17.19	4.48	354	2923	-9.57%
174	75	0.1	17.64	3616.30	0.13	16.16	4.59	316	2704	-8.38%
175	75	0.1	19.72	3623.43	0.11	18.91	5.14	371	3167	-4.12%
176	75	0.5	44.83	3665.10	0.19	44.75	54.99	1627	14736	-0.18%
177	75	0.5	92.00	3605.70	0.17	45.69	62.44	1577	15288	-50.34%
178	75	0.5	46.82	3670.30	0.19	46.37	68.38	1776	15481	-0.95%
179	75	0.5	44.93	3625.83	0.18	44.58	61.73	1656	14746	-0.79%
180	75	0.5	44.80	3607.30	0.18	44.09	57.76	1666	14869	-1.58%
181	75	0.5	46.41	3626.65	0.34	45.21	61.31	1567	15200	-2.58%
182	75	0.5	89.22	3614.02	0.22	45.65	58.86	1652	15037	-48.84%
183	75	0.5	44.47	3626.84	0.18	43.54	57.13	1615	14205	-2.09%

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Table 3: Result of SimExact X SimSA-CVaR (Continued)

Inst	n	δ	SimExact		SimSA-CVaR					GAP _{a,b} (%)
			C-RPD ^(a)	T(s)	D-RPD	C-RPD ^(b)	T(s)	# ρ_S	# ρ_L	
184	75	0.5	44.67	3626.06	0.18	44.58	54.03	1634	15094	-0.21%
185	75	0.5	46.08	3624.66	0.03	44.32	48.95	1679	14916	-3.82%
186	75	0.5	46.81	3626.13	0.12	45.64	58.39	1635	15487	-2.49%
187	75	0.5	45.90	3631.30	0.09	45.22	44.34	1716	14954	-1.49%
188	75	0.5	43.65	3620.10	0.26	43.31	53.88	1552	14755	-0.77%
189	75	0.5	88.24	3609.70	0.23	44.57	63.34	1683	14772	-49.49%
190	75	0.5	87.26	3615.09	0.20	43.72	46.02	1691	14710	-49.90%
191	75	0.5	45.75	3625.98	0.16	45.14	51.72	1606	15116	-1.33%
192	75	0.5	89.09	3729.23	0.17	45.86	52.47	1615	15348	-48.52%
193	75	0.5	44.46	3625.73	0.16	44.32	53.39	1643	14640	-0.32%
194	75	0.5	89.36	3616.54	0.23	45.85	66.99	1812	15773	-48.70%
195	75	0.5	45.49	3626.31	0.14	45.29	57.18	1605	15048	-0.44%
196	75	0.5	88.76	3615.08	0.88	45.02	46.54	1526	14854	-49.28%
197	75	0.5	44.53	3624.52	0.15	44.29	40.32	1643	14621	-0.52%
198	75	0.5	46.75	3624.74	0.08	45.83	53.43	1758	15295	-1.97%
199	75	0.5	84.86	3721.12	0.07	43.45	47.45	1520	14662	-48.80%
200	75	0.5	47.34	3633.66	0.10	46.90	64.89	1717	15806	-0.92%
201	75	2.0	87.45	3809.00	0.35	86.82	493.50	5275	47741	-0.72%
202	75	2.0	92.65	3645.50	0.17	91.84	641.25	5427	52552	-0.88%
203	75	2.0	90.81	4060.70	0.16	90.20	684.60	5702	50871	-0.67%
204	75	2.0	87.51	3728.00	0.19	86.91	537.13	5315	47441	-0.68%
205	75	2.0	87.92	4086.60	0.13	87.44	583.15	5642	49670	-0.54%
206	75	2.0	88.70	3728.05	0.19	88.19	563.32	5686	49278	-0.57%
207	75	2.0	88.70	3626.84	0.20	87.97	539.24	5293	50037	-0.83%
208	75	2.0	86.34	3748.83	0.14	84.95	593.23	5228	47321	-1.61%
209	75	2.0	86.80	3737.31	0.32	85.22	600.64	5107	48074	-1.82%
210	75	2.0	88.66	3731.27	0.18	87.59	636.23	5337	49343	-1.21%
211	75	2.0	91.79	3742.84	0.09	91.17	690.30	5732	52049	-0.67%
212	75	2.0	90.28	4104.80	0.27	89.15	745.33	6322	50721	-1.26%
213	75	2.0	86.92	4364.50	0.25	85.50	568.64	5113	48856	-1.63%
214	75	2.0	86.89	3742.80	0.07	86.13	557.31	5721	49494	-0.88%
215	75	2.0	87.42	3624.47	0.15	87.26	602.41	5501	49551	-0.18%

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Table 3: Result of SimExact X SimSA-CVaR (Continued)

Inst	n	δ	SimExact		SimSA-CVaR					GAP _{a,b} (%)
			C-RPD ^(a)	T(s)	D-RPD	C-RPD ^(b)	T(s)	# ρ_S	# ρ_L	
216	75	2.0	88.08	3735.99	0.18	87.96	564.57	5321	48373	-0.14%
217	75	2.0	89.27	3625.88	0.34	88.39	664.75	5652	48873	-0.98%
218	75	2.0	88.59	3737.52	0.33	86.43	607.93	5350	48388	-2.43%
219	75	2.0	89.95	3629.29	0.13	89.36	267.64	5639	50191	-0.65%
220	75	2.0	91.06	3743.85	0.16	89.23	637.18	5433	49317	-2.01%
221	75	2.0	86.96	3625.73	0.16	86.04	552.72	5360	49796	-1.05%
222	75	2.0	87.73	3732.00	0.24	86.35	586.00	5441	48935	-1.57%
223	75	2.0	91.55	3740.45	0.10	90.16	594.08	5788	50870	-1.52%
224	75	2.0	83.79	3626.57	0.17	82.98	558.92	5171	47061	-0.97%
225	75	2.0	93.15	3783.96	0.21	92.25	777.65	5700	51659	-0.97%
226	100	0.1	90.65	3622.20	0.10	18.48	6.32	350	3127	-79.62%
227	100	0.1	18.69	3693.47	0.10	17.20	5.67	323	2900	-7.96%
228	100	0.1	44.94	4177.40	0.11	18.19	5.18	339	3050	-59.52%
229	100	0.1	19.35	3692.54	0.15	17.23	5.26	333	2878	-10.95%
230	100	0.1	18.88	3701.43	0.12	16.87	5.69	331	2963	-10.64%
231	100	0.1	18.82	3689.92	0.04	17.97	5.34	322	2941	-4.53%
232	100	0.1	18.32	3693.98	0.76	17.69	5.86	345	3025	-3.41%
233	100	0.1	44.33	4284.02	0.54	17.31	5.84	357	3021	-60.96%
234	100	0.1	45.60	4308.74	0.12	18.43	5.30	336	3010	-59.58%
235	100	0.1	44.88	3736.23	0.31	18.11	5.49	388	3234	-59.65%
236	100	0.1	19.05	3605.10	0.15	17.84	5.14	319	3001	-6.38%
237	100	0.1	86.94	3740.43	0.09	17.34	5.83	291	2869	-80.05%
238	100	0.1	90.94	3674.20	0.18	19.29	6.13	391	3295	-78.79%
239	100	0.1	18.93	3685.80	0.09	18.35	5.44	375	3182	-3.06%
240	100	0.1	88.22	3676.80	0.10	17.96	5.15	295	2971	-79.64%
241	100	0.1	46.09	4425.62	0.06	17.93	5.12	311	3056	-61.10%
242	100	0.1	45.50	4317.80	0.16	18.60	5.67	362	3168	-59.12%
243	100	0.1	19.10	3691.62	0.16	18.12	5.12	259	2880	-5.08%
244	100	0.1	18.47	3608.00	0.13	18.00	5.55	354	3068	-2.57%
245	100	0.1	20.51	3694.13	0.05	17.59	5.10	257	3022	-14.22%
246	100	0.1	18.60	3611.20	0.05	18.04	4.93	332	2937	-3.01%
247	100	0.1	18.34	3615.60	0.09	17.09	5.39	332	2944	-6.82%

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Table 3: Result of SimExact X SimSA-CVaR (Continued)

Inst	n	δ	SimExact		SimSA-CVaR					GAP _{a,b} (%)
			C-RPD ^(a)	T(s)	D-RPD	C-RPD ^(b)	T(s)	# ρ_S	# ρ_L	
248	100	0.1	19.88	3608.94	0.62	17.83	5.77	303	3041	-10.31%
249	100	0.1	17.88	3611.90	0.70	16.83	4.88	340	2923	-5.91%
250	100	0.1	19.12	3615.60	0.16	17.93	5.56	333	3087	-6.20%
251	100	0.5	47.23	4379.00	0.09	46.39	58.58	1765	15681	-1.78%
252	100	0.5	45.52	3736.54	0.07	44.50	59.18	1763	14886	-2.25%
253	100	0.5	88.27	3611.10	0.15	44.94	53.09	1608	14893	-49.09%
254	100	0.5	44.83	3729.63	0.08	44.56	52.29	1735	15014	-0.59%
255	100	0.5	44.85	3744.79	0.08	44.71	55.18	1670	14804	-0.30%
256	100	0.5	45.28	3729.32	0.08	45.21	54.01	1623	14869	-0.16%
257	100	0.5	46.39	3732.47	0.66	45.47	60.09	1758	15342	-1.98%
258	100	0.5	86.08	3691.56	0.60	44.33	58.59	1720	15018	-48.51%
259	100	0.5	88.88	3689.87	0.23	45.60	61.45	1772	15068	-48.70%
260	100	0.5	45.01	3688.63	0.23	44.37	58.52	1733	14892	-1.43%
261	100	0.5	47.58	3722.30	0.17	47.43	78.49	1874	16123	-0.30%
262	100	0.5	44.80	4303.91	0.77	44.23	56.92	1570	14549	-1.29%
263	100	0.5	46.50	4234.90	0.15	46.13	65.98	1658	15541	-0.80%
264	100	0.5	45.97	3736.39	0.11	45.52	58.72	1778	15356	-0.98%
265	100	0.5	44.55	3868.80	0.04	44.54	52.73	1635	14971	-0.03%
266	100	0.5	91.96	3693.67	0.09	46.09	68.99	1757	15372	-49.88%
267	100	0.5	87.60	3611.00	0.10	45.38	65.52	1639	15211	-48.19%
268	100	0.5	46.56	3738.43	0.11	46.25	57.99	1765	15484	-0.68%
269	100	0.5	46.05	3725.90	0.28	45.40	60.09	1635	15331	-1.43%
270	100	0.5	46.69	3742.27	0.15	46.47	67.73	1618	15520	-0.46%
271	100	0.5	46.32	3646.30	0.12	46.05	61.03	1660	15143	-0.58%
272	100	0.5	86.65	11024.40	0.11	44.71	53.53	1735	15087	-48.40%
273	100	0.5	47.34	3637.80	0.54	46.35	64.97	1684	15502	-2.10%
274	100	0.5	44.80	3653.90	0.34	44.72	61.16	1573	14788	-0.20%
275	100	0.5	45.38	3660.50	0.06	45.10	57.20	1679	15074	-0.62%
276	100	2.0	90.73	3604.00	0.06	90.65	615.36	5613	50446	-0.09%
277	100	2.0	87.83	4350.05	0.18	86.81	582.74	5302	48753	-1.17%
278	100	2.0	86.85	3742.40	0.16	85.99	551.26	5563	48764	-0.99%
279	100	2.0	87.62	4314.04	0.25	87.60	569.99	5507	49812	-0.02%

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Table 3: Result of SimExact X SimSA-CVaR (Continued)

Inst	n	δ	SimExact		SimSA-CVaR					GAP _{a,b} (%)
			C-RPD ^(a)	T(s)	D-RPD	C-RPD ^(b)	T(s)	# ρ_S	# ρ_L	
280	100	2.0	85.71	4289.95	0.00	84.66	508.94	5391	48027	-1.23%
281	100	2.0	87.40	4312.90	0.21	86.99	622.38	5357	48299	-0.46%
282	100	2.0	88.23	4339.81	0.60	88.10	625.62	5433	49473	-0.15%
283	100	2.0	86.37	3736.75	0.71	86.08	606.90	5612	48571	-0.33%
284	100	2.0	88.60	3737.38	0.17	87.78	593.95	5317	49467	-0.92%
285	100	2.0	86.99	4302.11	0.24	85.63	501.07	5438	47315	-1.56%
286	100	2.0	94.17	3803.20	0.17	93.96	766.93	6009	53910	-0.23%
287	100	2.0	87.72	3689.67	0.70	86.85	596.05	5192	48768	-1.00%
288	100	2.0	88.85	3609.40	0.12	87.97	656.32	5496	51275	-0.98%
289	100	2.0	86.22	4323.21	0.03	86.17	637.78	5330	50215	-0.06%
290	100	2.0	87.37	3609.30	0.16	86.67	550.98	5675	49571	-0.80%
291	100	2.0	90.88	3738.96	0.06	89.91	663.24	5725	51255	-1.07%
292	100	2.0	88.41	3668.60	0.09	87.51	550.66	5392	48894	-1.02%
293	100	2.0	88.36	4351.22	0.01	88.14	637.28	5710	49713	-0.25%
294	100	2.0	89.09	3835.40	0.23	88.81	549.72	5808	49672	-0.30%
295	100	2.0	89.51	4349.52	0.15	89.03	623.46	5672	50799	-0.53%
296	100	2.0	90.64	4244.40	0.13	88.68	609.56	5563	50656	-2.17%
297	100	2.0	85.81	3632.40	0.28	85.04	485.82	5460	48133	-0.91%
298	100	2.0	91.67	4134.42	0.72	89.29	573.78	5923	51503	-2.59%
299	100	2.0	86.44	11021.80	0.30	85.24	507.14	5303	48295	-1.39%
300	100	2.0	85.14	4045.80	0.66	84.85	580.48	5430	47682	-0.34%