

# Programming Problem 1

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## Problem Description

We consider the Minimum Weighted Crossings with Constraints Problem (MWCCP), which is a generalization of the Minimum Crossings Problem. In the MWCCP we are given an undirected weighted bipartite graph  $G = (U \cup V, E)$  with node sets  $U = \{1, \dots, m\}$  and  $V = \{m + 1, \dots, n\}$  corresponding to the two partitions, edge set  $E$ , and a set of constraints  $C$ . The node sets  $U$  and  $V$  are disjoint. The edges  $e = (u, v) \in E \subseteq U \times V$  have associated weights  $w_e = w_{u,v}$ . Precedence constraints  $C$  are given in the form of a set of ordered node pairs  $C \subseteq V \times V$ , where  $(v, v') \in C$  means that node  $v$  must appear before node  $v'$  in a feasible solution.

The nodes of the graph  $G$  are to be arranged in two layers. The first layer contains all nodes of set  $U$  in fixed label order  $1, \dots, m$ , while the second layer contains the nodes of set  $V$  in an order to be determined. The goal of the MWCCP is to find an ordering of the nodes in  $V$  such that the weighted edge crossings are minimized while satisfying all constraints  $C$ .

A candidate solution is thus represented by a permutation  $\pi = (\pi_{m+1}, \dots, \pi_n)$  of the nodes in  $V$ . It is only feasible if all of the constraints  $C$  are fulfilled, i.e.,  $\text{pos}_\pi(v) < \text{pos}_\pi(v')$ ,  $\forall (v, v') \in C$ , where  $\text{pos}(v)$  refers to the position of a node  $v \in V$  in the permutation  $\pi$ .

The objective function to be minimized is:

$$f(\pi) = \sum_{(u,v) \in E} \sum_{\substack{(u',v') \in E \\ u < u'}} (w_{u,v} + w_{u',v'}) \cdot \delta_\pi((u, v), (u', v'))$$

where

$$\delta_\pi((u, v), (u', v')) = \begin{cases} 1 & \text{if } \text{pos}_\pi(v) > \text{pos}_\pi(v'), \\ 0 & \text{otherwise.} \end{cases}$$

## Question 1

Application: Railway Scheduling and Track Layout

- Nodes in  $U$  could represent fixed train stations along a route, where trains must stop in a specific order

- Nodes in  $V$  could represent trains/train routes to be scheduled within the network
- Weighted edges would indicate the relationship between trains/train routes and tracks, with higher weights representing either higher traffic, longer distance, lower importance in terms of scheduling (in case of for example local vs. high speed train)
- Constraints in  $C$  would enforce rules like the fact that certain trains need to arrive before others or that trains using the same tracks do not overlap.

The objective then would be to arrange the schedules in  $V$  to minimize the crossings of tracks while satisfying all constraints in  $C$ . This would lead to improved security and efficiency as minimizing track crossings would reduce the likelihood of collisions or delays due to track conflicts.

## Q2: Deterministic Construction Heuristic

### Algorithm Description

A meaningful deterministic construction heuristic could be one based on a greedy approach:

- Initialize an empty ordered permutation list  $\pi$  for nodes in  $V$
- Compute for each node in  $V$  the number of constraints that require other nodes to come before it
- Create a list of candidates with nodes in  $V$  that have no predecessors
- For every node in the candidates and until  $V$  is empty
  - calculate the total weight of edges connecting it to  $U$
  - select the node with the lowest total edge weight to nodes in  $U$  and append it to the final permutation list  $\pi$
  - update the in-degree of nodes that had this as a constraint reducing it by 1
  - if the in-degree of any node in  $V$  reaches zero add it to the candidates

### Components

#### Input Structure:

- The graph structure includes nodes  $U$  and  $V$ , edges  $E$ , and edge weights.
- **Constraints:** A mapping of precedence relationships such that if  $v_1 \rightarrow v_2$ , node  $v_1$  must precede  $v_2$  in the final ordering.

**Node Weight Precomputation:** To improve efficiency, the algorithm precomputes the sum of incoming edge weights for each node in  $V$ . This will serve as a heuristic for selecting the "best" candidate node during construction.

**Initialization of Candidates:** Nodes with an in-degree of zero (i.e., no unfulfilled constraints) are initialized as candidates for the ordering. These nodes are stored in a `deque` for efficient addition and removal.

**Greedy Node Selection:** At each step, the algorithm selects the node from the candidates with the smallest total incoming edge weight. This **problem-specific heuristic** aims to minimize high-cost crossings early in the construction process.

**Update Mechanism:** Once a node is selected, it is removed from the candidate set and appended to the ordering  $\pi$ . The algorithm then reduces the in-degrees of its dependent nodes. If a dependent node's in-degree becomes zero, it is added to the candidate set.

**Solution Verification:** After constructing  $\pi$ , the algorithm verifies:

- All nodes in  $V$  are included exactly once.
- All precedence constraints are respected

## Adaptations

- **Problem-Specific Heuristic:** The algorithm prioritizes nodes with lower edge weights to reduce crossings early in the construction.
- **Constraint Management:** Using in-degrees to dynamically track feasible candidates ensures constraints are respected throughout the process.
- **Solution Verification:** A final verification step guarantees correctness.

## Results

The quality of the solution given by our Deterministic Construction Heuristic is competitive as it is visible from the competition results, while being very fast. Below we report some performance metrics for the different test instance sizes.

<b>Instance</b>	<b>Time (s)</b>	<b>Cost</b>
inst_50_4_00002	0.000799	31619.0
inst_50_4_00004	0.000259	8582.0
inst_50_4_00007	0.000155	3463.0
inst_50_4_00005	0.000122	6034.0
inst_50_4_00009	0.000128	2633.0
inst_50_4_00003	0.000148	15511.0
inst_50_4_00006	0.000166	4883.0
inst_50_4_00010	0.000119	1658.0
inst_50_4_00001	0.000279	84883.0
inst_50_4_00008	0.000426	3005.0

Table 1: Results for Small instances

**Small**  
**Medium**

<b>Instance</b>	<b>Time (s)</b>	<b>Cost</b>
inst_200_20_00008	0.000852	709644.0
inst_200_20_00001	0.001486	23033165.0
inst_200_20_00009	0.000805	547596.0
inst_200_20_00010	0.000881	461537.0
inst_200_20_00006	0.000879	1217519.0
inst_200_20_00004	0.000938	2551528.0
inst_200_20_00005	0.001722	1627621.0
inst_200_20_00003	0.001898	4361007.0
inst_200_20_00007	0.001528	908103.0
inst_200_20_00002	0.002308	8390614.0

Table 2: Results for Medium instances

Instance	Time (s)	Cost
inst_500_40_00001	0.012615	40802322.0
inst_500_40_00010	0.021615	247294126.0
inst_500_40_00019	0.015958	532473137.0
inst_500_40_00013	0.012978	334007118.0
inst_500_40_00007	0.016719	168022855.0
inst_500_40_00016	0.015179	437097158.0
inst_500_40_00004	0.009197	94454966.0

Table 3: Results for Medium-Large instances

**Medium-Large**

**Large**

Instance	Time (s)	Cost
inst_1000_60_00005	0.032712	1065285851.0
inst_1000_60_00002	0.066785	5340801153.0
inst_1000_60_00004	0.039137	1614552426.0
inst_1000_60_00001	0.136459	15151194763.0
inst_1000_60_00003	0.045279	2701197831.0
inst_1000_60_00007	0.027055	569249713.0
inst_1000_60_00006	0.030169	767270792.0
inst_1000_60_00008	0.039558	451262171.0
inst_1000_60_00009	0.027395	358976591.0
inst_1000_60_00010	0.031849	293146116.0

Table 4: Results for Large instances

### Q3: Randomized Construction Heuristic

The randomized heuristic could roughly follow the same process as the deterministic one, but then, when choosing the node in  $V$  to add to the final permutation list  $\pi$ , instead of always choosing the one that has a minimum weighted sum of edges to  $U$ , pick one randomly, with a probability inversely proportional to this sum. In particular we will use a Boltzmann Distribution to balance randomness and greedy choice.

**Probability Calculation:** Compute the probabilities for selecting a node from the current candidates using a Boltzmann distribution. More in details:

- Calculate scores for all candidate nodes
- Normalize the scores to avoid overflow

- Compute the probabilities using:  $p_i = \frac{\exp(-\frac{s_i}{\alpha})}{\sum_j \exp(-\frac{s_j}{\alpha})}$ , where  $s_i$  is the normalized score for node  $i$ .

The parameter  $\alpha$  controls randomness: a smaller  $\alpha$  increases randomness, while a larger value favors greediness. In this way, nodes with higher cost/score have lower probability to be selected.

**Single Solution Construction:** The steps are very similar to the deterministic construction heuristic.

- Start with all nodes having in-degree zero.
- Randomly select a node from candidates using the probabilities.
- Add the node to the ordering, remove it from the candidates, and update in-degrees of connected nodes.
- Repeat until all nodes are ordered.

**Multiple Iterations:** We also add the possibility to run the single-solution construction multiple times to improve the results and get lower variance. In particular the steps are:

- Repeat the construction process *num<sub>i</sub>iterations* times.
- Evaluate the cost of each solution.
- Keep the best solution found.

## Results

The results are computed using a single iteration and a parameter  $\alpha = 0.6$ . The randomized construction is repeated 30 times and the results are averaged.

### Small

Item	Avg Time (s)	Avg Cost	Min Cost	Max Cost	Std Dev
inst_50_4_00002	0.003626	30855.97	27857.00	32643.00	1050.59
inst_50_4_00004	0.003219	9172.10	7928.00	10239.00	500.92
inst_50_4_00007	0.001821	3578.43	2827.00	4096.00	288.79
inst_50_4_00005	0.002545	5569.87	4853.00	6219.00	351.73
inst_50_4_00009	0.002607	2492.43	2091.00	2784.00	191.61
inst_50_4_00003	0.003283	15485.43	13478.00	16528.00	722.92
inst_50_4_00006	0.002801	4650.20	4092.00	5232.00	290.86
inst_50_4_00010	0.001948	1620.17	1355.00	1975.00	131.56
inst_50_4_00001	0.003809	84930.00	80297.00	88682.00	2078.92
inst_50_4_00008	0.001744	2915.70	2136.00	3360.00	273.16
<b>Summary Statistics</b>	<b>0.002740</b>	<b>16127.03</b>	-	-	-

### Medium

Item	Avg Time (s)	Avg Cost	Min Cost	Max Cost	Std Dev
inst_200_20_00010	0.015873	456531.27	445306.00	470534.00	7330.93
inst_200_20_00009	0.015896	543713.67	521951.00	568060.00	11855.02
inst_200_20_00006	0.019273	1207213.20	1166898.00	1238370.00	18112.10
inst_200_20_00003	0.029675	4327121.80	4250721.00	4399702.00	42645.01
inst_200_20_00002	0.043474	8361784.40	8195701.00	8506730.00	82622.20
inst_200_20_00004	0.037687	2551007.27	2490237.00	2615850.00	30495.64
inst_200_20_00007	0.030310	904974.73	881311.00	939154.00	15387.23
inst_200_20_00001	0.061063	23195717.50	22931228.00	23599133.00	162599.73
inst_200_20_00008	0.016568	713576.87	679658.00	739042.00	15210.27
inst_200_20_00005	0.021958	1613500.70	1561975.00	1656848.00	23931.89
<b>Summary Statistics</b>	<b>0.029178</b>	<b>4387514.14</b>	-	-	-

### Medium-Large

Item	Avg Time (s)	Avg Cost	Min Cost	Max Cost	Std Dev
inst_500_40_00001	0.177799	41306375.60	40921403.00	41835187.00	249191.77
inst_500_40_00010	0.396382	248177497.60	246238999.00	249837668.00	920296.47
inst_500_40_00019	0.603033	533048783.97	528410832.00	536610229.00	2055959.77
inst_500_40_00013	0.450295	334334851.00	332129824.00	336682608.00	1098089.99
inst_500_40_00007	0.342089	167237198.67	165989443.00	168598596.00	719070.85
inst_500_40_00016	0.535916	436747201.67	433165807.00	439570395.00	1724318.23
inst_500_40_00004	0.261199	94402713.37	92471418.00	95619239.00	828955.05
<b>Summary Statistics</b>	<b>0.395245</b>	<b>265036374.55</b>	-	-	-

## Large

Item	Avg Time (s)	Avg Cost	Min Cost	Max Cost	Std Dev
inst_1000.60_00005	1.940377	1067764674.70	1060835463.00	1075136067.00	3443214.33
inst_1000.60_00002	5.258952	5339427349.17	5316206983.00	5358163297.00	9952612.22
inst_1000.60_00004	2.576052	1618919043.03	1604354503.00	1629522719.00	5881501.28
inst_1000.60_00001	9.653994	15145125818.07	15119309857.00	15174139010.00	15114903.03
inst_1000.60_00003	3.577870	2710183271.13	2698638355.00	2723048821.00	6434495.93
inst_1000.60_00007	1.234546	568833774.80	564743332.00	571513933.00	1777165.09
inst_1000.60_00006	1.506673	771255574.13	765180918.00	777979955.00	3043546.59
inst_1000.60_00008	1.053052	450177254.10	446090463.00	455253372.00	2137433.51
inst_1000.60_00009	0.886946	357376938.03	354133103.00	359544918.00	1668191.08
inst_1000.60_00010	0.773536	294319001.80	291894077.00	297714026.00	1198184.49
<b>Summary Statistics</b>	<b>2.846200</b>	<b>2832338269.90</b>	-	-	-

## Experimenting with number of repetitions

We notice that if we increase the number of repetitions allowed the quality of the results starts increasing and becoming more stable.

Item	Avg Time (s)	Avg Cost	Min Cost	Max Cost	Std Dev
inst_50.4_00005	0.002378	5345.13	4772.00	6478.00	380.12
inst_50.4_00001	0.004306	85259.53	81247.00	90229.00	2232.76
inst_50.4_00008	0.001885	2808.87	2116.00	3227.00	299.90
inst_50.4_00003	0.003003	15488.67	13773.00	16915.00	717.22
inst_50.4_00002	0.003352	29928.00	27555.00	31895.00	1162.61
inst_50.4_00009	0.002575	2365.97	1946.00	2803.00	239.67
inst_50.4_00004	0.003143	9307.63	8242.00	10415.00	532.04
inst_50.4_00007	0.002303	3685.53	2877.00	4369.00	379.83
inst_50.4_00010	0.002392	1601.17	1293.00	1946.00	172.61
inst_50.4_00006	0.003085	4351.13	3771.00	5001.00	273.22

### Summary Statistics:

Average time across all instances: 0.002842 seconds

Average cost across all instances: 16014.16

## Q4: Local Search

We developed a framework for basic local search able to deal with different neighborhood structures and different step functions.



## Local Search Procedure

The local search algorithm follows these steps:

### 1. Initialization:

- Start with an initial solution `current_solution`.
- Set key parameters:
  - Maximum number of iterations (`max_iter`).
  - Maximum plateau (`max_plateau`), i.e., consecutive iterations without improvement before termination.

### 2. Neighborhood Generation:

- Generate a set of neighboring solutions using a selected neighborhood structure among:
  - Swap
  - Window
  - Block Shift

### 3. Solution Selection:

- Select the next solution based on the chosen step function. Three different step functions are allowed:
  - **Best Improvement:** Explore all neighbors and select the one with the lowest cost.
  - **First Improvement:** Select the first neighbor that improves the current cost.
  - **Random:** Select a random neighbor from the set of valid neighbors.

### 4. Iteration:

- Evaluate the cost of the selected solution using the cost function  $f(s)$ .
- Update the best solution and plateau counter:
  - If the selected solution improves the best cost, update `best_solution` and reset the plateau counter.
  - Otherwise, increment the plateau counter.

### 5. Termination:

- Stop the search when either:
  - The maximum number of iterations (`max_iter`) is reached.
  - The plateau counter exceeds `max_plateau`.

### 6. Statistics:

- Record statistics such as runtime.

## Results

### Neighborhood: Swap - Step Function: Best Improvement

Table 5: Local Search Results for Small Instances ( $max\_iterations = 50$ )

Instance	Best Cost	Runtime (s)	Iterations
inst_50_4_00007	2,512.0	0.10	50
inst_50_4_00004	7,396.0	0.13	50
inst_50_4_00001	77,867.0	0.42	50
inst_50_4_00005	4,812.0	0.13	50
inst_50_4_00002	27,746.0	0.25	50
inst_50_4_00008	2,012.0	0.09	50
inst_50_4_00009	2,042.0	0.07	50
inst_50_4_00006	3,853.0	0.11	50
inst_50_4_00010	1,110.0	0.06	50
inst_50_4_00003	13,622.0	0.17	50

Table 6: Local Search Results for Medium Instances ( $max\_iterations = 50$ )

Instance	Best Cost	Runtime (s)	Iterations
inst_200_20_00008	699,180.0	3.07	50
inst_200_20_00004	2,531,002.0	4.26	50
inst_200_20_00001	22,966,065.0	13.55	50
inst_200_20_00009	538,575.0	2.10	50
inst_200_20_00003	4,336,083.0	6.55	50
inst_200_20_00006	1,206,819.0	2.77	50
inst_200_20_00002	8,355,692.0	8.55	50
inst_200_20_00005	1,611,936.0	3.32	50
inst_200_20_00007	897,361.0	2.46	50
inst_200_20_00010	456,187.0	1.84	50

Table 7: Local Search Results for Medium-Large Instances ( $max\_iterations = 50$ )

Instance	Best Cost	Runtime (s)	Iterations
inst_500_40_00001	40,763,525.0	41.96	50
inst_500_40_00010	247,156,541.0	106.64	50
inst_500_40_00019	532,261,363.0	191.66	50
inst_500_40_00007	167,906,057.0	90.77	50
inst_500_40_00004	94,371,986.0	70.22	50
inst_500_40_00016	436,874,308.0	200.25	50
inst_500_40_00013	333,834,201.0	157.92	50

Table 8: Local Search Results for Large Instances ( $max\_iterations = 50$ )

Instance	Best Cost	Runtime (s)	Iterations
inst_1000_60_00006	767,127,903.0	506.02	50
inst_1000_60_00005	1,065,098,886.0	560.25	50
inst_1000_60_00003	2,700,811,057.0	1032.99	50
inst_1000_60_00009	358,889,249.0	397.72	50
inst_1000_60_00002	5,340,320,884.0	1725.27	50
inst_1000_60_00010	293,073,569.0	361.81	50
inst_1000_60_00004	1,614,325,406.0	984.39	50
inst_1000_60_00008	451,158,389.0	491.05	50
inst_1000_60_00007	569,125,154.0	614.16	50
inst_1000_60_00001	15,150,318,365.0	2484.93	50

#### Neighborhood: Swap - Step Function: First Improvement

Table 9: Local Search Results for Small Instances ( $max\_iterations = 50$ )

Instance	Best Cost	Runtime (s)	Iterations
inst_50_4_00007	2,706.0	0.19	50
inst_50_4_00004	7,579.0	0.26	50
inst_50_4_00001	81,263.0	0.66	50
inst_50_4_00005	5,317.0	0.19	50
inst_50_4_00002	29,552.0	0.40	50
inst_50_4_00008	2,609.0	0.14	50
inst_50_4_00009	2,070.0	0.19	50
inst_50_4_00006	4,496.0	0.13	50
inst_50_4_00010	1,232.0	0.15	50
inst_50_4_00003	14,276.0	0.28	50

Table 10: Local Search Results for Medium Instances ( $max\_iterations = 50$ )

Instance	Best Cost	Runtime (s)	Iterations
inst_200_20_00008	708,188.0	1.82	50
inst_200_20_00004	2,547,178.0	4.14	50
inst_200_20_00001	22,999,030.0	13.93	50
inst_200_20_00009	546,480.0	2.28	50
inst_200_20_00003	4,352,176.0	4.47	50
inst_200_20_00006	1,214,679.0	2.65	50
inst_200_20_00002	8,377,020.0	9.92	50
inst_200_20_00005	1,624,715.0	3.01	50
inst_200_20_00007	906,715.0	3.68	50
inst_200_20_00010	460,706.0	1.85	50

Table 11: Local Search Results for Medium-Large Instances ( $max\_iterations = 50$ )

Instance	Best Cost	Runtime (s)	Iterations
inst_500_40_00001	40,791,505.0	18.16	50
inst_500_40_00010	247,247,327.0	50.57	50
inst_500_40_00019	532,415,681.0	68.52	50
inst_500_40_00007	167,975,154.0	35.08	50
inst_500_40_00004	94,435,322.0	34.83	50
inst_500_40_00016	437,038,479.0	72.73	50
inst_500_40_00013	333,961,766.0	88.49	50

Table 12: Local Search Results for Large Instances ( $max\_iterations = 50$ )

Instance	Best Cost	Runtime (s)	Iterations
inst_1000_60_00006	767,238,025.0	109.37	50
inst_1000_60_00005	1,065,247,648.0	161.43	50
inst_1000_60_00003	2,701,111,013.0	168.95	50
inst_1000_60_00009	358,959,640.0	75.49	50
inst_1000_60_00002	5,340,602,179.0	252.40	50
inst_1000_60_00010	293,128,293.0	64.66	50
inst_1000_60_00004	1,614,471,356.0	129.18	50
inst_1000_60_00008	451,236,666.0	80.51	50
inst_1000_60_00007	569,234,502.0	93.38	50
inst_1000_60_00001	15,150,853,379.0	481.15	50

**Neighborhood: Swap - Step Function: Random**

The max\_plateau is increased to 40 for small and medium instances and 30 for medium-large and large.

Table 13: Average Local Search Results for Small Instances ( $reps = 30$ )

Instance	Avg. Best Cost	Avg. Runtime (s)	Avg. Iterations
inst_50_4_00007	3391.50	0.02	46.73
inst_50_4_00004	8486.53	0.03	48.13
inst_50_4_00001	84362.80	0.12	48.27
inst_50_4_00005	5953.67	0.02	47.53
inst_50_4_00002	31322.83	0.05	48.97
inst_50_4_00008	2910.63	0.02	48.73
inst_50_4_00009	2546.13	0.01	48.97
inst_50_4_00006	4809.47	0.02	48.40
inst_50_4_00010	1629.83	0.01	47.40
inst_50_4_00003	15332.03	0.04	48.07

Table 14: Average Local Search Results for Medium Instances ( $reps = 20$ )

Instance	Avg. Best Cost	Avg. Runtime (s)	Avg. Iterations
inst_200_20_00008	709057.10	0.28	48.15
inst_200_20_00004	2550888.75	0.55	46.15
inst_200_20_00001	23028645.15	1.82	48.35
inst_200_20_00009	547247.50	0.34	47.55
inst_200_20_00003	4359837.70	0.73	46.85
inst_200_20_00006	1217100.55	0.34	46.05
inst_200_20_00002	8389388.85	1.06	46.40
inst_200_20_00005	1626958.45	0.47	48.15
inst_200_20_00007	907582.55	0.31	48.40
inst_200_20_00010	461260.50	0.27	47.05

Table 15: Average Local Search Results for Medium-Large Instances ( $reps = 10$ )

Instance	Avg. Best Cost	Avg. Runtime (s)	Avg. Iterations
inst_500.40_00001	40800240.60	3.50	43.20
inst_500.40_00010	247288200.30	7.48	41.60
inst_500.40_00019	532462011.60	10.69	42.40
inst_500.40_00007	168019163.30	5.92	39.60
inst_500.40_00004	94450515.90	4.97	43.30
inst_500.40_00016	437085267.70	10.35	44.90
inst_500.40_00013	333996882.40	9.09	45.40

Table 16: Average Local Search Results for Large Instances ( $reps = 5$ )

Instance	Avg. Best Cost	Avg. Runtime (s)	Avg. Iterations
inst_1000.60_00006	767258491.40	19.54	47.60
inst_1000.60_00005	1065284222.00	16.94	39.20
inst_1000.60_00003	2701180750.60	28.78	43.80
inst_1000.60_00009	358969702.20	12.59	46.40
inst_1000.60_00002	5340770534.00	41.02	45.40
inst_1000.60_00010	293142350.60	10.66	42.80
inst_1000.60_00004	1614536913.20	22.25	43.40
inst_1000.60_00008	451256811.20	13.99	46.60
inst_1000.60_00007	569244706.80	15.17	46.60
inst_1000.60_00001	15151148695.40	62.14	42.60

### Neighborhood: Window - Step Function: Best Improvement

Table 17: Results for Small Instances ( $max\_iterations = 50$ ,  $window = 3$ )

Instance	Best Cost	Runtime (s)	Iterations
inst_50.4_00005	3973.0	2.05	50
inst_50.4_00001	74672.0	4.99	50
inst_50.4_00008	1536.0	0.99	50
inst_50.4_00003	12266.0	2.18	50
inst_50.4_00002	25003.0	4.34	50
inst_50.4_00009	1878.0	0.54	49
inst_50.4_00004	6576.0	1.68	50
inst_50.4_00007	2086.0	1.06	50
inst_50.4_00010	1053.0	0.51	50
inst_50.4_00006	3298.0	1.35	50

Table 18: Results for Medium Instances ( $max\_iterations = 50$ ,  $window = 3$ )

Instance	Best Cost	Runtime (s)	Iterations
inst_200_20_00009	531927.0	77.45	50
inst_200_20_00004	2511461.0	150.52	50
inst_200_20_00001	22902196.0	479.96	50
inst_200_20_00003	4316931.0	210.69	50
inst_200_20_00002	8321140.0	293.19	50
inst_200_20_00006	1198488.0	99.81	50
inst_200_20_00007	891163.0	87.67	50
inst_200_20_00010	451770.0	66.90	50
inst_200_20_00008	689139.0	83.05	50
inst_200_20_00005	1598406.0	119.89	50

Table 19: Results for Medium-Large Instances ( $max\_iterations = 25$ ,  $window = 3$ )

Instance	Best Cost	Runtime (s)	Iterations
inst_500_40_00007	167915775.0	195.84	25
inst_500_40_00016	436859315.0	371.97	25
inst_500_40_00019	532268481.0	491.62	25
inst_500_40_00010	247149101.0	266.27	25
inst_500_40_00013	333836574.0	323.40	25
inst_500_40_00001	40762259.0	88.04	25
inst_500_40_00004	94369980.0	140.67	25

Table 20: Results for Large Instances ( $max\_iterations = 5$ ,  $window = 3$ )

Instance	Best Cost	Runtime (s)	Iterations
inst_1000_60_00008	451237980.0	127.17	5
inst_1000_60_00001	15150997983.0	823.13	5
inst_1000_60_00003	2701109805.0	370.82	5
inst_1000_60_00002	5340694114.0	511.55	5
inst_1000_60_00009	358956889.0	129.90	5
inst_1000_60_00007	569221389.0	158.27	5
inst_1000_60_00006	767237776.0	209.52	5
inst_1000_60_00010	293128361.0	109.56	5
inst_1000_60_00005	1065241551.0	255.48	5
inst_1000_60_00004	1614500876.0	306.14	5

### Neighborhood: Window - Step Function: First Improvement

Table 21: Results for Small Instances ( $max\_iterations = 50$ ,  $window = 3$ )

Instance	Best Cost	Runtime (s)	Iterations
inst_50_4_00005	5336.0	0.45	50
inst_50_4_00001	81525.0	1.56	50
inst_50_4_00008	2609.0	0.37	50
inst_50_4_00003	14341.0	0.56	50
inst_50_4_00002	29552.0	0.98	50
inst_50_4_00009	2187.0	0.56	50
inst_50_4_00004	7674.0	1.03	50
inst_50_4_00007	2935.0	0.77	50
inst_50_4_00010	1249.0	0.62	50
inst_50_4_00006	4499.0	0.32	50

Table 22: Results for Medium Instances ( $max\_iterations = 50$ ,  $window = 3$ )

Instance	Best Cost	Runtime (s)	Iterations
inst_200_20_00009	546528.0	7.24	50
inst_200_20_00004	2547726.0	9.65	50
inst_200_20_00001	22999030.0	31.21	50
inst_200_20_00003	4352176.0	11.54	50
inst_200_20_00002	8377020.0	25.50	50
inst_200_20_00006	1214679.0	6.49	50
inst_200_20_00007	906997.0	7.24	50
inst_200_20_00010	461039.0	2.71	50
inst_200_20_00008	708188.0	5.45	50
inst_200_20_00005	1624715.0	7.43	50

Table 23: Results for Medium-Large Instances ( $max\_iterations = 50$ ,  $window = 3$ )

Instance	Best Cost	Runtime (s)	Iterations
inst_500_40_00007	167975154.0	80.89	50
inst_500_40_00016	437042675.0	166.65	50
inst_500_40_00019	532415681.0	158.86	50
inst_500_40_00010	247247327.0	120.93	50
inst_500_40_00013	333961766.0	235.75	50
inst_500_40_00001	40791505.0	45.80	50
inst_500_40_00004	94435322.0	81.53	50



Table 24: Results for Large Instances ( $max\_iterations = 25$ ,  $window = 3$ )

Instance	Best Cost	Runtime (s)	Iterations
inst_1000_60_00008	451252292.0	65.93	25
inst_1000_60_00001	15151026458.0	489.53	25
inst_1000_60_00003	2701152697.0	136.62	25
inst_1000_60_00002	5340696178.0	200.09	25
inst_1000_60_00009	358968584.0	66.87	25
inst_1000_60_00007	569242224.0	89.64	25
inst_1000_60_00006	767257429.0	98.71	25
inst_1000_60_00010	293136774.0	43.63	25
inst_1000_60_00005	1065267951.0	145.68	25
inst_1000_60_00004	1614515234.0	100.29	25

**Neighborhood: Window - Step Function: Random**

The max\_plateau variable is set to 30.

Table 25: Average Results for Small Instances ( $reps = 20$ )

Instance	Avg. Best Cost	Avg. Runtime (s)	Avg. Iterations
inst_50_4_00005	5892.20	0.04	44.55
inst_50_4_00001	84199.75	0.08	43.25
inst_50_4_00008	2875.80	0.02	48.55
inst_50_4_00003	15293.20	0.03	40.65
inst_50_4_00002	31267.40	0.05	43.05
inst_50_4_00009	2522.15	0.02	44.75
inst_50_4_00004	8479.55	0.04	38.90
inst_50_4_00007	3411.65	0.03	37.15
inst_50_4_00010	1611.70	0.03	43.70
inst_50_4_00006	4744.90	0.03	43.65

Table 26: Average Results for Medium Instances ( $reps = 15$ )

Instance	Avg. Best Cost	Avg. Runtime (s)	Avg. Iterations
inst_200_20_00009	547,179.33	0.23	39.47
inst_200_20_00004	2,550,412.73	0.56	40.87
inst_200_20_00001	23,028,354.13	1.67	40.80
inst_200_20_00003	4,358,803.93	0.73	42.40
inst_200_20_00002	8,388,611.87	0.92	37.73
inst_200_20_00006	1,216,879.67	0.35	42.40
inst_200_20_00007	907,265.80	0.37	42.00
inst_200_20_00010	460,981.60	0.24	46.27
inst_200_20_00008	709,184.80	0.27	41.80
inst_200_20_00005	1,626,212.73	0.59	45.20

Table 27: Average Results for Medium-Large Instances ( $reps = 10$ )

Instance	Avg. Best Cost	Avg. Runtime (s)	Avg. Iterations
inst_500_40_00007	168,016,139.30	6.28	44.80
inst_500_40_00016	437,082,096.80	9.58	42.50
inst_500_40_00019	532,460,029.80	10.02	40.50
inst_500_40_00010	247,286,245.50	7.02	41.50
inst_500_40_00013	333,996,930.00	8.12	41.00
inst_500_40_00001	40,801,142.80	2.69	34.80
inst_500_40_00004	94,447,251.00	4.78	45.10

Table 28: Average Results for Large Instances ( $reps = 5$ )

Instance	Avg. Best Cost	Avg. Runtime (s)	Avg. Iterations
inst_1000_60_00008	451,258,066.80	10.96	41.60
inst_1000_60_00001	15,151,168,090.80	58.88	41.00
inst_1000_60_00003	2,701,178,222.80	26.07	42.40
inst_1000_60_00002	5,340,770,329.60	38.65	45.00
inst_1000_60_00009	358,973,354.60	9.45	38.60
inst_1000_60_00007	569,244,668.80	12.56	40.80
inst_1000_60_00006	767,266,836.40	13.50	38.40
inst_1000_60_00010	293,139,460.60	9.57	42.40
inst_1000_60_00005	1,065,284,138.80	14.43	36.00
inst_1000_60_00004	1,614,539,988.60	21.60	43.40

### Neighborhood: Block Shift - Step Function: Best Improvement

Table 29: Performance Metrics for Small Instances ( $block\_size = 3$ ,  $max\_iter = 50$ )

Instance	Best Cost	Runtime (s)	Iterations
inst_50_4_00005	3595.0	1.38	50
inst_50_4_00001	73676.0	3.63	50
inst_50_4_00008	1405.0	0.71	50
inst_50_4_00003	12082.0	1.47	50
inst_50_4_00002	23995.0	2.12	50
inst_50_4_00009	1215.0	0.63	50
inst_50_4_00004	7553.0	0.59	31
inst_50_4_00007	2063.0	1.07	49
inst_50_4_00010	772.0	0.85	48
inst_50_4_00006	2963.0	1.45	50

Table 30: Performance Metrics for Medium Instances ( $block\_size = 3$ ,  $max\_iter = 50$ )

Instance	Best Cost	Runtime (s)	Iterations
inst_200_20_00009	519842.0	14.97	50
inst_200_20_00004	2486935.0	26.58	50
inst_200_20_00001	22830109.0	78.50	50
inst_200_20_00003	4287789.0	36.23	50
inst_200_20_00002	8270218.0	51.22	50
inst_200_20_00006	1188676.0	16.64	50
inst_200_20_00007	883981.0	14.43	50
inst_200_20_00010	443397.0	12.68	50
inst_200_20_00008	675869.0	14.43	50
inst_200_20_00005	1578925.0	19.62	50

Table 31: Performance Metrics for Medium-Large Instances ( $block\_size = 3$ ,  $max\_iter = 25$ )

Instance	Best Cost	Runtime (s)	Iterations
inst_500_40_00007	167838234.0	255.70	25
inst_500_40_00016	436715686.0	503.28	25
inst_500_40_00019	532105877.0	552.46	25
inst_500_40_00010	247053029.0	362.39	25
inst_500_40_00013	333710547.0	411.97	25
inst_500_40_00001	40743593.0	105.31	25
inst_500_40_00004	94315428.0	169.92	25

Table 32: Performance Metrics for Large Instances ( $block\_size = 3$ ,  $max\_iter = 5$ )

Instance	Best Cost	Runtime (s)	Iterations
inst_1000_60_00008	451222910.0	115.44	5
inst_1000_60_00001	15150858284.0	771.92	5
inst_1000_60_00003	2701047522.0	330.75	5
inst_1000_60_00002	5340584279.0	492.49	5
inst_1000_60_00009	358944166.0	131.31	5
inst_1000_60_00007	569205010.0	171.94	5
inst_1000_60_00006	767211401.0	213.07	5
inst_1000_60_00010	293117369.0	119.28	5
inst_1000_60_00005	1065210681.0	266.33	5
inst_1000_60_00004	1614458776.0	303.60	5

#### Neighborhood: Block Shift - Step Function: First Improvement

Table 33: Results for Small Instances ( $block\_size = 3$ ,  $max\_iter = 50$ )

Instance	Best Cost	Runtime (s)	Iterations
inst_50_4_00005	4070.0	0.66	50
inst_50_4_00001	73689.0	3.46	50
inst_50_4_00008	2156.0	0.38	50
inst_50_4_00003	12927.0	0.78	50
inst_50_4_00002	25759.0	1.21	50
inst_50_4_00009	1654.0	0.38	50
inst_50_4_00004	6680.0	0.67	50
inst_50_4_00007	2091.0	0.47	50
inst_50_4_00010	777.0	0.38	50
inst_50_4_00006	3450.0	0.49	50

Table 34: Results for Medium Instances ( $block\_size = 3$ ,  $max\_iter = 50$ )

Instance	Best Cost	Runtime (s)	Iterations
inst_200_20_00009	544615.0	6.84	50
inst_200_20_00004	2543880.0	14.89	50
inst_200_20_00001	22972183.0	43.90	50
inst_200_20_00003	4340372.0	14.94	50
inst_200_20_00002	8360875.0	24.97	50
inst_200_20_00006	1210858.0	11.53	50
inst_200_20_00007	905116.0	11.57	50
inst_200_20_00010	460392.0	3.86	50
inst_200_20_00008	705149.0	7.64	50
inst_200_20_00005	1621271.0	8.57	50

Table 35: Results for Medium-Large Instances ( $block\_size = 3$ ,  $max\_iter = 50$ )

Instance	Best Cost	Runtime (s)	Iterations
inst_500_40_00007	167918746.0	145.18	50
inst_500_40_00016	436992089.0	223.66	50
inst_500_40_00019	532340060.0	252.91	50
inst_500_40_00010	247178716.0	150.14	50
inst_500_40_00013	333897954.0	273.74	50
inst_500_40_00001	40772085.0	76.46	50
inst_500_40_00004	94396272.0	113.30	50

Table 36: Results for Large Instances ( $block\_size = 3$ ,  $max\_iter = 25$ )

Instance	Best Cost	Runtime (s)	Iterations
inst_1000_60_00008	451231110.0	102.47	25
inst_1000_60_00001	15150804877.0	524.76	25
inst_1000_60_00003	2701084249.0	255.71	25
inst_1000_60_00002	5340607840.0	248.93	25
inst_1000_60_00009	358961600.0	62.98	25
inst_1000_60_00007	569226938.0	111.92	25
inst_1000_60_00006	767239812.0	91.00	25
inst_1000_60_00010	293120711.0	94.52	25
inst_1000_60_00005	1065236601.0	228.02	25
inst_1000_60_00004	1614444507.0	185.23	25

**Neighborhood: Block Shift - Step Function: Random**

Table 37: Average Performance Metrics for Small Instances ( $reps = 20$ )

Instance	Avg. Best Cost	Avg. Runtime (s)	Avg. Iterations
inst_50_4_00005	5883.60	0.02	43.80
inst_50_4_00001	83951.55	0.08	42.20
inst_50_4_00008	2804.05	0.02	47.05
inst_50_4_00003	15278.65	0.03	41.00
inst_50_4_00002	31238.40	0.05	43.50
inst_50_4_00009	2515.65	0.01	43.70
inst_50_4_00004	8437.80	0.03	40.60
inst_50_4_00007	3308.20	0.02	44.05
inst_50_4_00010	1592.85	0.01	41.65
inst_50_4_00006	4753.95	0.02	43.10

Table 38: Average Performance Metrics for Medium Instances ( $reps = 15$ )

Instance	Avg. Best Cost	Avg. Runtime (s)	Avg. Iterations
inst_200_20_00009	547092.60	0.28	42.73
inst_200_20_00004	2550244.47	0.51	42.20
inst_200_20_00001	23025900.33	1.72	43.53
inst_200_20_00003	4359379.73	0.67	39.87
inst_200_20_00002	8388619.53	0.90	38.73
inst_200_20_00006	1216796.53	0.41	42.73
inst_200_20_00007	907111.07	0.29	42.67
inst_200_20_00010	460895.87	0.22	43.93
inst_200_20_00008	708893.87	0.34	43.47
inst_200_20_00005	1625727.60	0.44	47.07

Table 39: Average Performance Metrics for Medium-Large Instances ( $reps = 10$ )

Instance	Avg. Best Cost	Avg. Runtime (s)	Avg. Iterations
inst_500_40_00007	168012763.40	6.26	45.20
inst_500_40_00016	437078206.90	9.35	41.70
inst_500_40_00019	532451924.90	10.33	42.60
inst_500_40_00010	247286135.60	7.02	42.00
inst_500_40_00013	333991490.00	8.48	43.20
inst_500_40_00001	40798990.70	2.78	40.00
inst_500_40_00004	94447056.50	4.35	42.90

Table 40: Average Performance Metrics for Large Instances ( $reps = 5$ )

Instance	Avg. Best Cost	Avg. Runtime (s)	Avg. Iterations
inst_1000.60_00008	451248760.20	10.43	42.00
inst_1000.60_00001	15151121353.00	60.72	42.60
inst_1000.60_00003	2701169297.00	25.55	42.20
inst_1000.60_00002	5340753786.00	39.58	46.60
inst_1000.60_00009	358971312.00	9.74	43.00
inst_1000.60_00007	569240294.60	12.67	44.20
inst_1000.60_00006	767258694.80	14.59	43.40
inst_1000.60_00010	293141206.40	9.59	45.20
inst_1000.60_00005	1065270583.80	18.65	48.00
inst_1000.60_00004	1614538072.00	18.87	39.80

## Q5: Neighborhood Structures

### 1. Swap Neighborhood

**Description:** Neighbors are generated by swapping adjacent nodes in the solution.

**Procedure:** For all adjacent node pairs, swap their positions if the swap respects constraints and add the resulting solution to the set of neighbors if it is valid.

**Purpose:** This structure performs small modifications to find similar solutions to the current one that have better cost.

### 2. Insert Neighborhood

**Description:** Neighbors are generated by removing a node from its position and inserting it at a different position.

**Process:** For all pairs of positions  $(i, j)$ , remove the node at position  $i$  and insert it at  $j$  and add the resulting solution to the set of neighbors if it is valid.

**Purpose:** Allows larger modifications of the solution, exploring solutions with higher order changes.

### 3. Reverse Neighborhood

**Description:** Neighbors are generated by reversing the order of a subsequence of nodes.

**Process:** For all subsequences  $(i, j)$  where  $j > i + 1$ , reverse the order of nodes between  $i$  and  $j$  and add the resulting solution to the set of neighbors if it is valid.

**Purpose:** Even higher order changes in the solution, in order to escape local optima.

#### 4. Window Neighborhood

**Description:** Neighbors are generated by swapping adjacent elements or rotating a fixed-size window of elements.

**Process:** Slide a window of fixed size across the solution, perform adjacent swaps within the window if valid and perform left/right window rotations if the sequence is valid.

**Purpose:** Explores the nearby solution space by shifting and swapping elements, aiming to find better solutions without drastically changing the original solution

#### 5. Block Shift Neighborhood

**Description:** Neighbors are generated by shifting consecutive blocks of elements left or right, and optionally reversing the blocks..

**Process:** Select a consecutive block and perform left/right shifts of the block if space allows. If block size  $\geq 2$ , perform block reversal followed by shifting.

**Purpose:** Explore the solution space by modifying the positions of consecutive blocks, allowing for both normal and reversed shifts, to improve the solution.

### Q6: Variable Neighborhood Descent (VND)

#### Algorithm and Adaptations

The algorithm consists of a simple implementation of VND with support for multiple neighborhoods and step functions. The parameters that can be changed for the algorithm are: **maximum number of iterations**, **step function**, **objective function** (function for calculating the score), **neighborhood order**. The algorithm also tracks statistics.

**Neighborhoods:** VND as well as other algorithms support 3 neighborhoods. All neighborhoods are implemented as generator functions which can speed up the computation if not all elements of the neighborhood are needed. These are the supported neighborhoods:

- **Swap neighborhood:** The neighborhood of all solutions which can be obtained by swapping the positions of 2 elements.
- **Insert neighborhood:** The neighborhood of all solutions which can be obtained by removing an element and inserting it in another place in the solution.
- **Reverse neighborhood:** The neighborhood of all solutions which can be obtained by reversing an interval of the solution.



**Step functions:** VDN as well as other algorithms support the following step functions:

- **Best Improvement:** The next solution is chosen as the solution with the best cost in the neighborhood.
- **First Improvement:** The first encountered solution with a better cost than the current one is chosen.
- **Random:** A random solution from the neighborhood is chosen.

## Performance Factors

The performance of the algorithm is affected by the chosen parameters. The algorithm was tested with multiple combinations of parameters on the tuning instances and the following trends were seen:

**Maximum iterations:** The maximum number of iteration is one of the most directly correlated parameters. The maximum number of iteration has a linear correlation with the time taken, as more iterations there are, the slower will the execution be, but the cost difference gets smaller the more iterations there are.

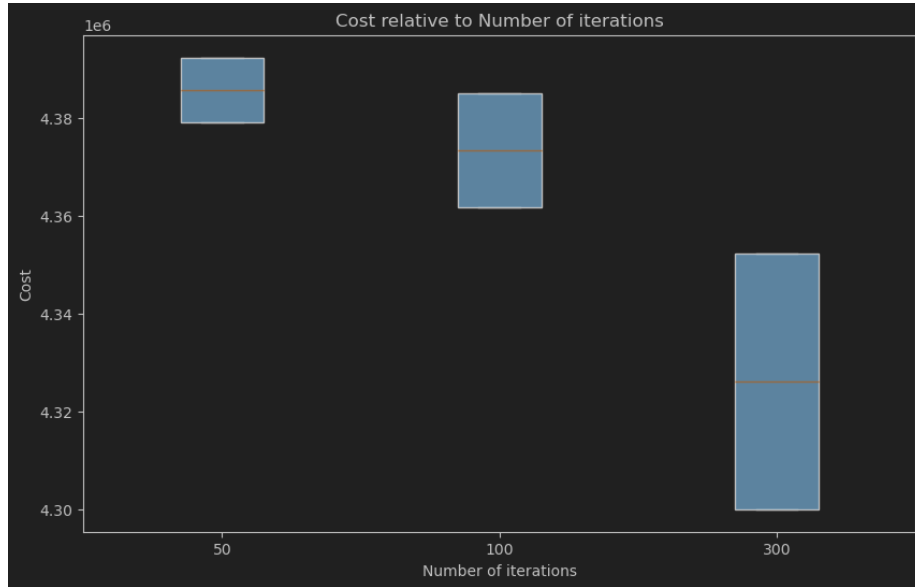


Figure 1: Cost relative to number of iterations on medium tuning instances

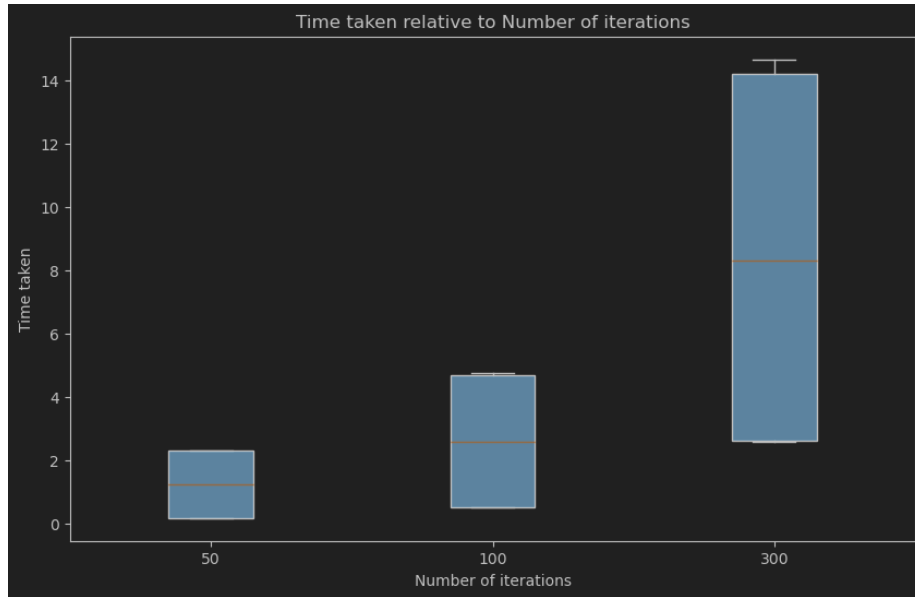


Figure 2: Time taken relative to number of iterations on medium tuning instances

**Step function:** The step function has a big influence on the solution. The *Random* function is really fast, it doesn't give good solutions so it wasn't used in the tests. While the *Best Improvement* function gives the best result, the time taken to generate the whole neighborhood on larger instances is too large and is beaten in speed and solution cost by the *First Improvement* with a 10 times larger maximum iterations, so the latter was used in most of the tests. The solution cost difference and the time difference can be seen on the following graphs:



Figure 3: Cost relative to step function on medium tuning instances

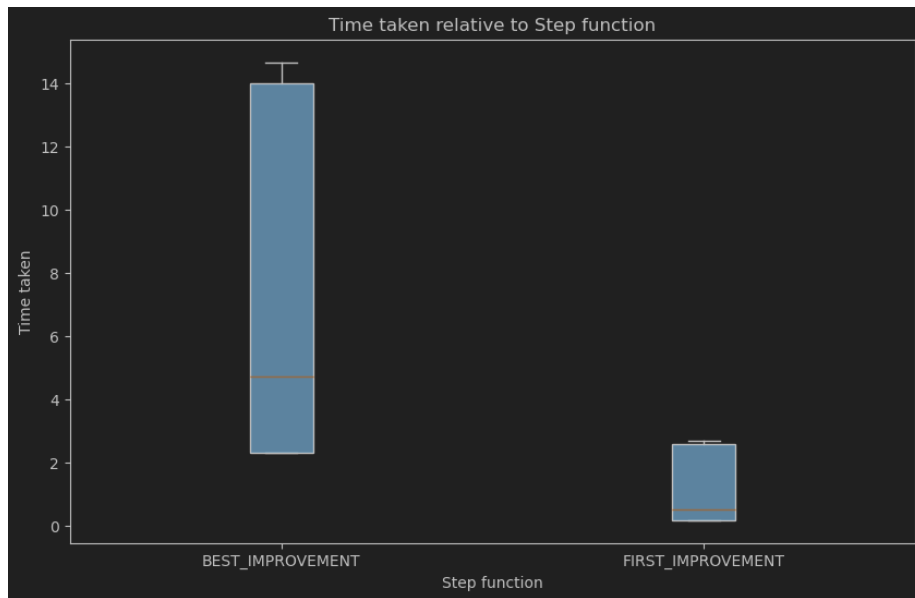


Figure 4: Time taken relative to step function on medium tuning instances

**Objective function:** There are multiple implementations of the cost functions and the 2 most notable are the *cost\_function\_bit* which uses a Fenwick tree

to efficiently calculate the cost ( $O(E \log E)$ , where  $E$  is the number of edges) and the cost function which uses delta evaluation using pre calculated prefix sums of weights for the nodes and using only the nodes that have changed ( $O(E * diff)$ , where  $diff$  is the number of changed node). In most cases the second function was used as it performs better in most cases, but the performance gains vary based on the machine the experiments were ran on.

**Neighborhood order:** The order of the neighborhood functions also has a big influence on speed, and a lesser influence on cost. The *Swap* neighborhood is the fastest but performs the worst, *Reverse* neighborhood performs the second best in both aspects and the *Insert* neighborhood is the slowest and give an almost negligible cost improvement over the *Reverse* neighborhood. For larger instances, the first neighborhood in the order must be the *Swap* neighborhood as otherwise it would take too much time. This can be seen on the following graph:

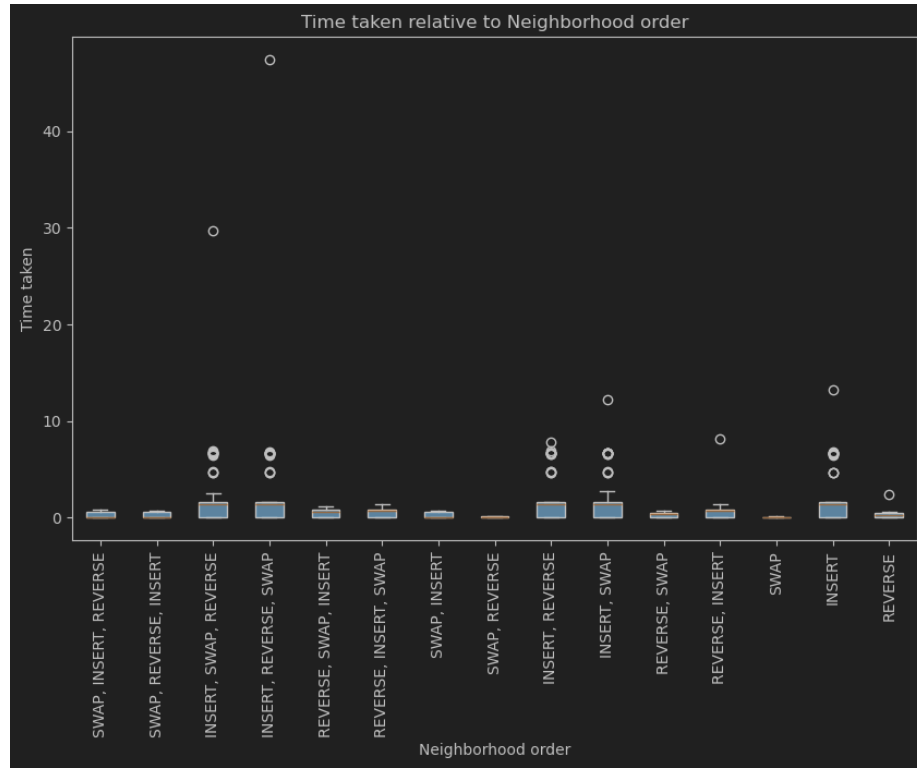


Figure 5: Time taken relative to Neighborhood order on small tuning instances

## Performance

The tests were ran on a Macbook Pro 16" M2 Pro. The VND algorithm is deterministic in these tests, and that is why the std dev was column left out, the other columns were kept for appearance and to show that it was deterministic.

## Small

Table 41: Results for Small Instances

(*max\_iterations* = 250, *neighborhood\_order* = [*Swap*, *Reverse*, *Insert*],  
*step\_function* = *FirstImprovement*, *Times ran* = 10)

Item	Avg Time (s)	Avg Cost	Min Cost	Max Cost
inst_50_4_00002	0.3237	23982.0	23982.0	23982.0
inst_50_4_00004	0.3877	6534.0	6534.0	6534.0
inst_50_4_00007	0.2896	2054.0	2054.0	2054.0
inst_50_4_00005	0.3616	3580.0	3580.0	3580.0
inst_50_4_00009	0.9380	1303.0	1303.0	1303.0
inst_50_4_00003	0.4459	12278.0	12278.0	12278.0
inst_50_4_00006	0.2992	2959.0	2959.0	2959.0
inst_50_4_00010	0.2575	857.0	857.0	857.0
inst_50_4_00001	1.0881	74406.0	74406.0	74406.0
inst_50_4_00008	0.1650	1405.0	1405.0	1405.0
<b>Summary Statistics</b>	<b>0.4554</b>	<b>12935.8</b>	-	-

## Medium

Table 42: Results for Medium Instances

(*max\_iterations* = 250, *neighborhood\_order* = [*Swap*, *Reverse*, *Insert*],  
*step\_function* = *FirstImprovement*, *Times ran* = 10)

Item	Avg Time (s)	Avg Cost	Min Cost	Max Cost
inst_200_20_00010	0.9009	454212.00	454212.00	454212.00
inst_200_20_00009	0.6965	539627.00	539627.00	539627.00
inst_200_20_00008	0.9636	700167.00	700167.00	700167.00
inst_200_20_00007	1.2543	892949.00	892949.00	892949.00
inst_200_20_00006	1.1160	1198988.00	1198988.00	1198988.00
inst_200_20_00005	1.6312	1608128.00	1608128.00	1608128.00
inst_200_20_00004	2.0465	2524537.00	2524537.00	2524537.00
inst_200_20_00003	2.0466	4308610.00	4308610.00	4308610.00
inst_200_20_00002	3.8624	8306145.00	8306145.00	8306145.00
inst_200_20_00001	5.4359	22865269.00	22865269.00	22865269.00
<b>Summary Statistics</b>	<b>1.9953</b>	<b>4339863.2</b>	-	-

## Medium-Large

Table 43: Results for Medium-Large Instances  
(*max\_iterations* = 250, *neighborhood\_order* = [*Swap*, *Reverse*, *Insert*],  
*step\_function* = *First\_Improvement*, *Times ran* = 10)

Item	Avg Time (s)	Avg Cost	Min Cost	Max Cost
inst_500_40_00001	7.713967	40746020.00	40746020.00	40746020.00
inst_500_40_00010	19.30043	247021962.00	247021962.00	247021962.00
inst_500_40_00019	26.84756	532160524.00	532160524.00	532160524.00
inst_500_40_00013	28.13974	333729516.00	333729516.00	333729516.00
inst_500_40_00007	14.91125	167816702.00	167816702.00	167816702.00
inst_500_40_00016	25.80133	436785606.00	436785606.00	436785606.00
inst_500_40_00004	11.56564	94332575.00	94332575.00	94332575.00
<b>Summary Statistics</b>	<b>19.1828</b>	<b>264656129.29</b>	-	-

## Large

Table 44: Results for Large Instances  
(*max\_iterations* = 250, *neighborhood\_order* = [*Swap*, *Reverse*, *Insert*],  
*step\_function* = *First\_Improvement*, *Times ran* = 1)

Item	Avg Time (s)	Avg Cost	Min Cost	Max Cost
inst_1000_60_00005	48.58142	1065061908.00	1065061908.00	1065061908.00
inst_1000_60_00002	126.88115	5340070725.00	5340070725.00	5340070725.00
inst_1000_60_00004	47.21685	1614136455.00	1614136455.00	1614136455.00
inst_1000_60_00001	275.15735	15149609242.00	15149609242.00	15149609242.00
inst_1000_60_00003	98.87615	2700741000.00	2700741000.00	2700741000.00
inst_1000_60_00007	32.09443	569122169.00	569122169.00	569122169.00
inst_1000_60_00006	41.20420	767104436.00	767104436.00	767104436.00
inst_1000_60_00008	34.37336	451129061.00	451129061.00	451129061.00
inst_1000_60_00009	23.47634	358888563.00	358888563.00	358888563.00
inst_1000_60_00010	23.55307	293069393.00	293069393.00	293069393.00
<b>Summary Statistics</b>	<b>2830893295.20</b>	<b>75.14143</b>	-	-

## Q7: Greedy Randomized Adaptive Search Procedure (GRASP)

### Algorithm and Adaptations

In this implementation GRASP uses greedy randomised construction and the VND implementation for local search. The greedy randomised construction uses a combination of a greedy approach and randomness to get a solution after which it is refined using VND. The algorithm itself has these parameters that can influence the result: **max iterations**, **alpha** (How random is the algorithm), **neighborhood structures**, **step function**, **vnd max iterations**.

**Alpha:** The alpha parameter influences the randomness of the algorithm. It can have a value of 0 to 1 where 0 is purely greedy while 1 being completely random.

### Performance Factors:

The performance of the algorithm is influenced by the chosen parameters. Parameters like **max iterations**, **neighborhood structures**, **step function**, **vnd max iterations** have a very similar influence as in the VND algorithm (as most of the parameters directly influence the VND algorithm which is done as part of GRASP). The only new factor is alpha value.

**Alpha:** The alpha value doesn't influence the results speed almost at all and influences the cost a little bit. From testing, alpha values around 0.5 are best.

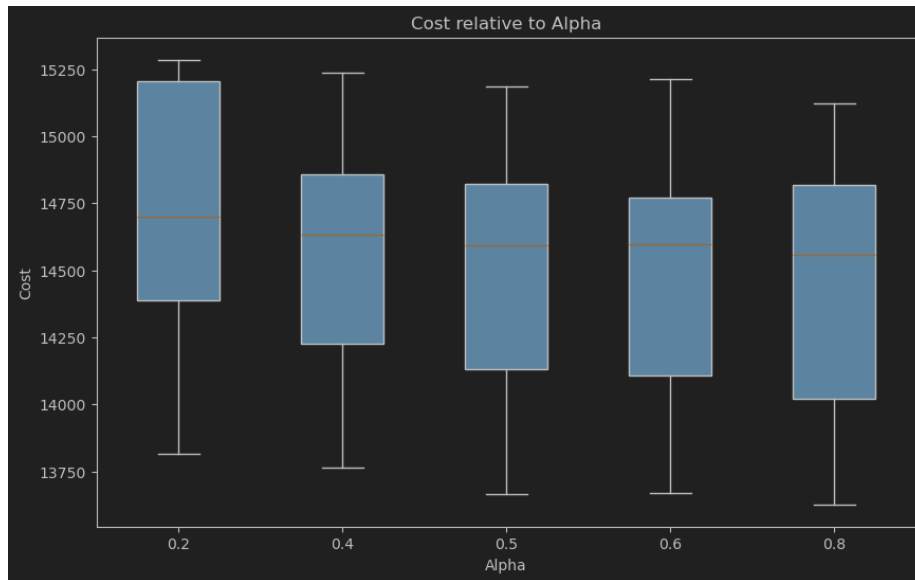


Figure 6: Cost relative to alpha value on small tuning instances

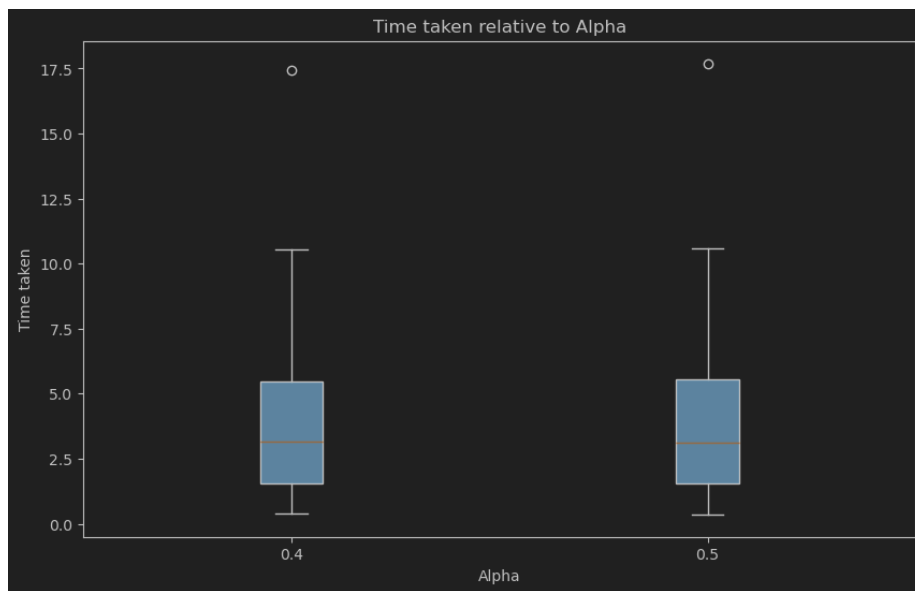


Figure 7: time taken relative to alpha value on medium tuning instances



## Performance

The tests were ran on a Macbook Pro 16" M2 Pro. All the test have been ran with the following parameters:

### Small

Table 45: Results for Small Instances

( $max\_iterations = 25$ ,  $neighborhood\_structures = [Swap, Reverse, Insert]$ ,  
 $step\_function = First\_Improvement$ ,  $alpha = 0.5$ ,  $vnd\_max\_iterations = 30$ ,  
 $Times\ ran = 3$ )

Item	Avg Time (s)	Avg Cost	Min Cost	Max Cost	Std Dev
inst_50_4_00006	0.09	3645.67	3438.0	3816.0	156.56
inst_50_4_00001	0.26	79158.33	77436.0	81118.0	1512.51
inst_50_4_00008	0.12	2011.0	1979.0	2063.0	37.09
inst_50_4_00009	0.11	1862.67	1787.0	1976.0	81.63
inst_50_4_00007	0.13	2737.0	2625.0	2881.0	106.93
inst_50_4_00010	0.11	1187.67	1063.0	1272.0	89.96
inst_50_4_00002	0.17	27033.33	26730.0	27628.0	420.52
inst_50_4_00005	0.09	4774.33	4637.0	4895.0	105.99
inst_50_4_00004	0.1	8018.67	7899.0	8152.0	103.74
inst_50_4_00003	0.12	13832.33	13520.0	14066.0	229.74
<b>Summary Statistics</b>	<b>0.13</b>	<b>14426.1</b>	-	-	-

## Medium

Table 46: Results for Medium Instances

( $max\_iterations = 25$ ,  $neighborhood\_structures = [Swap, Reverse, Insert]$ ,  
 $step\_function = First\_Improvement$ ,  $alpha = 0.5$ ,  $vnd\_max\_iterations = 30$ ,  
 $Times\ ran = 3$ )

Item	Avg Time (s)	Avg Cost	Min Cost	Max Cost	Std Dev
inst_200_20_00007	0.94	873815.33	860553.0	894055.0	14539.79
inst_200_20_00009	0.68	514297.67	509342.0	518202.0	3692.68
inst_200_20_00008	0.73	686921.33	674443.0	695734.0	9070.26
inst_200_20_00001	3.96	23018727.0	23010528.0	23030165.0	8337.52
inst_200_20_00006	0.97	1186009.0	1179762.0	1197072.0	7844.51
inst_200_20_00003	1.73	4251857.33	4236641.0	4264974.0	11661.79
inst_200_20_00004	1.35	2464907.67	2453273.0	2474730.0	8853.03
inst_200_20_00005	1.1	1591541.33	1586903.0	1598403.0	4951.09
inst_200_20_00002	2.48	8222953.33	8197958.0	8263860.0	29162.15
inst_200_20_00010	0.62	440797.67	435309.0	446191.0	4443.07
<b>Summary Statistics</b>	<b>1.46</b>	<b>4325182.77</b>	-	-	-

## Medium-Large

Table 47: Results for Medium-Large Instances

( $max\_iterations = 10$ ,  $neighborhood\_structures = [Swap, Reverse, Insert]$ ,  
 $step\_function = First\_Improvement$ ,  $alpha = 0.5$ ,  $vnd\_max\_iterations = 50$ ,  
 $Times\ ran = 3$ )

Item	Avg Time (s)	Avg Cost	Min Cost	Max Cost	Std Dev
inst_500_40_00007	13.72	166310372.33	165867439.0	166625627.0	322426.88
inst_500_40_00001	6.07	40830970.67	40664286.0	41026713.0	149380.04
inst_500_40_00013	17.89	332086961.67	331656754.0	332894660.0	571534.32
inst_500_40_00004	9.84	93503367.33	93157934.0	93737576.0	249365.07
inst_500_40_00016	21.62	434561356.33	433826284.0	435492020.0	693955.37
inst_500_40_00019	24.19	530075699.33	528693872.0	531219960.0	1044863.18
inst_500_40_00010	18.06	247358297.0	247233882.0	247525121.0	122621.18
<b>Summary Statistics</b>	<b>15.91</b>	<b>263532432.1</b>	-	-	-

## Large

Table 48: Results for Large Instances

(*max\_iterations* = 10, *neighborhood\_structures* = [*Swap*, *Reverse*, *Insert*],  
*step\_function* = *First\_Improvement*, *alpha* = 0.5, *vnd\_max\_iterations* = 50,  
*Times ran* = 3)

Item	Avg Time (s)	Avg Cost	Min Cost	Max Cost	Std Dev
inst_1000.60_00010	20.46	292386461.67	291941757.0	292920610.0	404589.03
inst_1000.60_00003	66.39	2705458074.67	2704395967.0	2706959443.0	1091654.63
inst_1000.60_00004	49.53	1615570631.0	1613969923.0	1616593173.0	1146317.9
inst_1000.60_00005	38.42	1062952053.0	1059184520.0	1066418625.0	2960968.53
inst_1000.60_00002	91.55	5330197092.0	5324271923.0	5333652965.0	4209042.2
inst_1000.60_00009	23.65	354315466.0	353641813.0	354924422.0	525617.57
inst_1000.60_00007	31.48	565296811.67	563808813.0	567536448.0	1611941.91
inst_1000.60_00001	157.72	15113519288.67	15107419897.0	15125357898.0	8372452.23
inst_1000.60_00006	32.78	767352749.0	766341523.0	769276827.0	1361121.22
inst_1000.60_00008	27.94	446535007.33	446328525.0	446639785.0	146010.45
Summary Statistics	53.99	2825358363.5	-	-	-

## Q8: General Variable Neighborhood Search(GVNS)

### Algorithm and Adaptations

GVNS combines the VND with random shaking to try to give the VND a chance to escape a local optima. In the implementation, it supports different implementations of VND and it has these parameters: **shaking neighborhoods**, **local search neighborhoods**, **objective function**, **maximum number of iterations**, **vnd step function**, **vnd max iterations**. The only completely new parameter which was introduced was **shaking neighborhoods** and it is explained in the next paragraph.

**Shaking neighborhoods:** Similar to neighborhoods, shaking neighborhoods are possible solutions which can be achieved using specific rules from the current solution. The shaking neighborhoods are special as they always provide only one random solution from the counterpart normal neighborhood. These were the implemented ones:

- **Swap neighborhood (n):** It returns a solution which can be found in the swap neighborhood. It also supports the creation of a swap-n neighborhood, which allows all solutions which can be achieved using n swaps from the current solution.
- **Insert neighborhood:** It returns a solution from the insert neighborhood.

- **Reverse neighborhood:** It returns a solution from the reverse neighborhood.

## Performance factors

The main new performance factor was the shaking neighborhoods. The number of iterations performed was generally lower, as the iteration incremented only when a better solution was not found using the pass through shaking neighborhoods and VND after each of the shakes.

**Shaking neighborhoods:** The shaking neighborhoods definitely had an influence on the result, mainly with neighborhoods which aren't present in the VND. Those were the swap-n neighborhoods. The neighborhoods had a bigger influence on the resulting cost than on time, which shows that even less iterations with more neighborhoods can improve the results but also extend the time needed for the instance. The impact can be seen on these graphs:

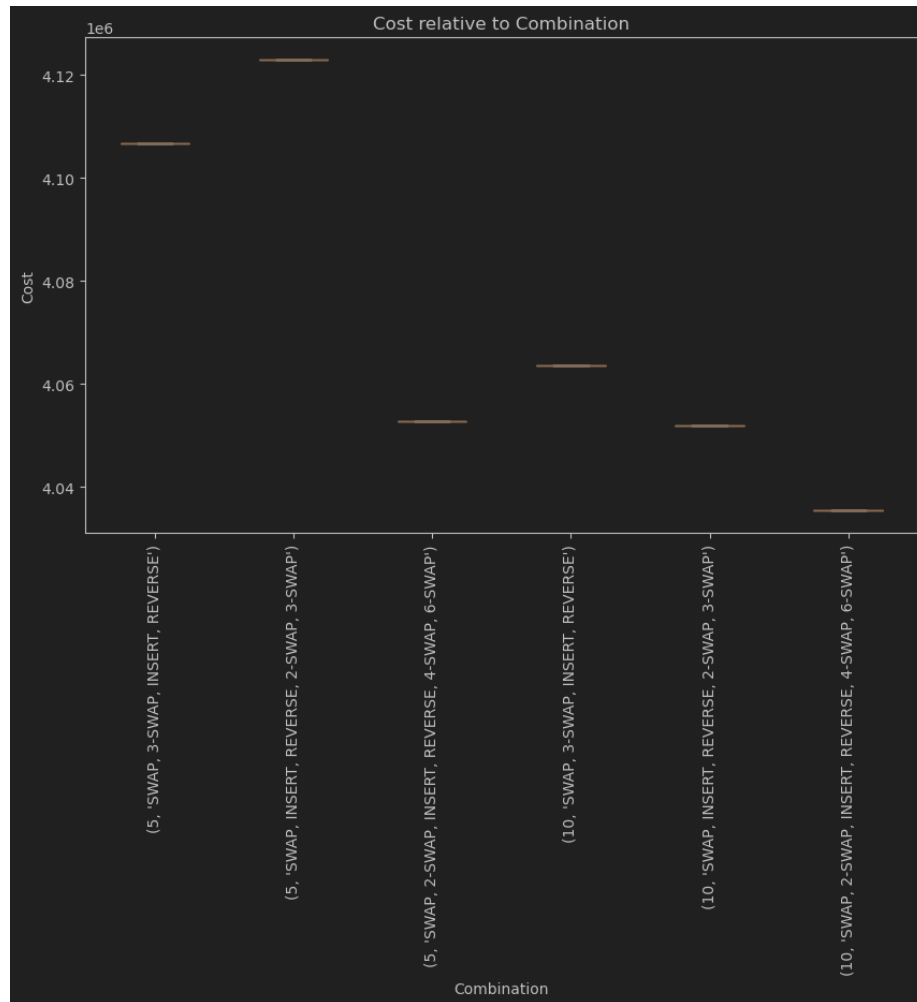


Figure 8: Cost relative to combinations on medium tuning instances

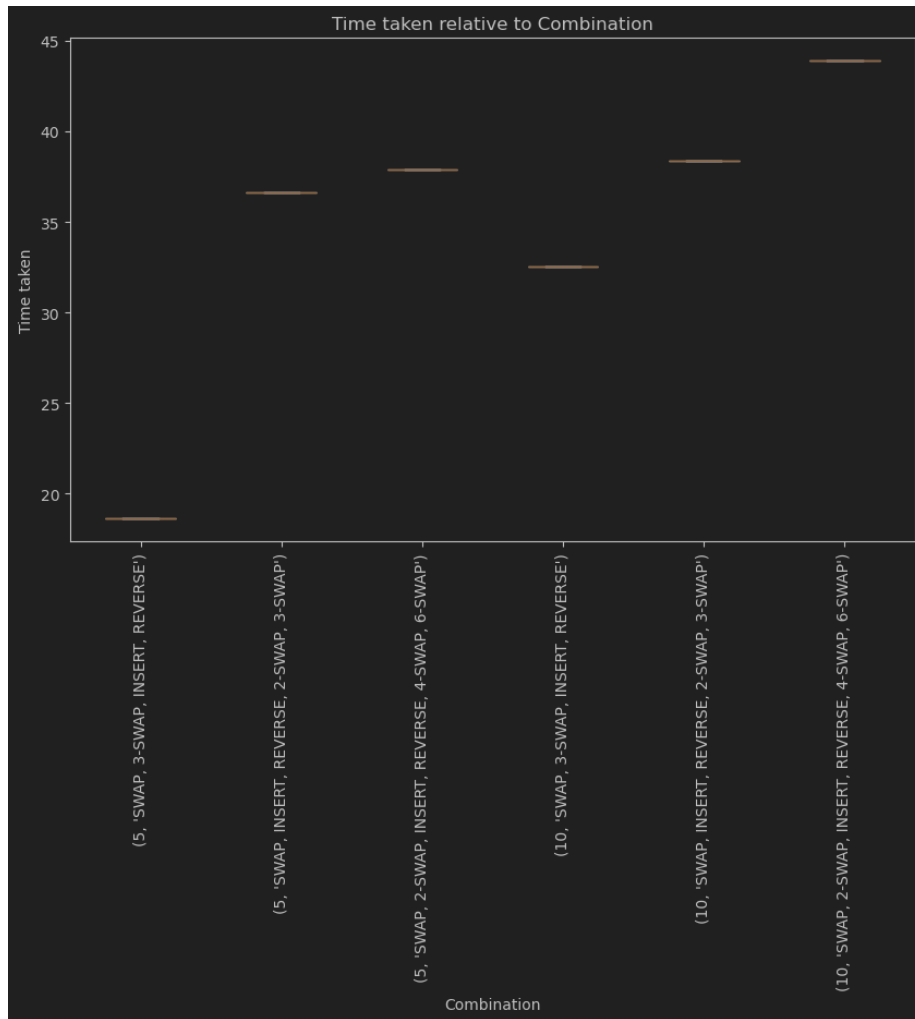


Figure 9: Time taken relative to combinations on medium tuning instances

## Performance

The tests were ran on a Macbook Pro 16" M2 Pro.

## Small

Table 49: Results for Small Instances

( $max\_iterations = 3$ ,  $neighborhood\_structures = [Swap, Reverse, Insert]$ ,  
 $step\_function = First\_Improvement$ ,  $neighborhood\_shake\_order = [Swap, Swap-3, Insert, Reverse]$ ,  $vnd\_max\_iterations = 50$ ,  $Times\ ran = 3$ )

Item	Avg Time (s)	Avg Cost	Min Cost	Max Cost	Std Dev
inst_50.4_00006	0.04	3210.0	3134.0	3253.0	53.89
inst_50.4_00001	0.11	76150.0	75438.0	77430.0	907.0
inst_50.4_00008	0.03	1585.33	1414.0	1736.0	132.27
inst_50.4_00009	0.04	1506.0	1367.0	1686.0	133.42
inst_50.4_00007	0.05	2184.33	2131.0	2283.0	69.84
inst_50.4_00010	0.03	1003.67	906.0	1077.0	71.9
inst_50.4_00002	0.1	25192.0	24033.0	26068.0	854.55
inst_50.4_00005	0.04	4078.0	3857.0	4520.0	312.54
inst_50.4_00004	0.02	7152.33	6764.0	7404.0	278.58
inst_50.4_00003	0.05	13243.67	12504.0	14237.0	729.88
<b>Summary Statistics</b>	<b>0.05</b>	<b>13530.53</b>	-	-	-

## Medium

Table 50: Results for Medium Instances

( $max\_iterations = 3$ ,  $neighborhood\_structures = [Swap, Reverse, Insert]$ ,  
 $step\_function = First\_Improvement$ ,  $neighborhood\_shake\_order = [Swap, Swap-3, Insert, Reverse]$ ,  $vnd\_max\_iterations = 50$ ,  $Times\ ran = 3$ )

Item	Avg Time (s)	Avg Cost	Min Cost	Max Cost	Std Dev
inst_200.20_00007	0.6	842506.67	829973.0	866402.0	16903.33
inst_200.20_00009	0.68	489406.33	467318.0	509942.0	17435.78
inst_200.20_00008	0.47	662052.0	639147.0	679630.0	16950.93
inst_200.20_00001	2.66	22507012.67	22490490.0	22528583.0	15955.74
inst_200.20_00006	1.0	1115826.0	1088608.0	1138416.0	20595.68
inst_200.20_00003	1.03	4195880.67	4111869.0	4278554.0	68055.45
inst_200.20_00004	1.78	2384060.67	2356315.0	2407178.0	21021.06
inst_200.20_00005	1.17	1493774.0	1479795.0	1504700.0	10394.08
inst_200.20_00002	2.55	8063316.67	7987601.0	8173461.0	79686.82
inst_200.20_00010	0.61	410307.67	397507.0	420505.0	9567.65
<b>Summary Statistics</b>	<b>1.26</b>	<b>4216414.33</b>	-	-	-

## Medium-Large

Table 51: Results for Medium-Large Instances  
( $max\_iterations = 3$ ,  $neighborhood\_structures = [Swap, Reverse, Insert]$ ,  
 $step\_function = First\_Improvement$ ,  $neighborhood\_shake\_order = [Swap, Swap-3, Insert, Reverse]$ ,  $vnd\_max\_iterations = 50$ ,  $Times\ ran = 3$ )

Item	Avg Time (s)	Avg Cost	Min Cost	Max Cost	Std Dev
inst_500_40_00007	18.55	164145155.0	162717327.0	166669118.0	1789841.14
inst_500_40_00001	3.6	40253855.0	40070596.0	40448589.0	154528.17
inst_500_40_00013	12.47	331289568.67	329174260.0	332429864.0	1497270.32
inst_500_40_00004	14.64	92149210.33	91092025.0	92717383.0	748241.14
inst_500_40_00016	18.52	432176726.0	429529634.0	435550888.0	2511353.95
inst_500_40_00019	43.8	524163697.0	521723283.0	525465670.0	1726924.25
inst_500_40_00010	10.63	244826397.67	243127940.0	246795124.0	1509269.91
<b>Summary Statistics</b>	<b>17.46</b>	<b>261286372.81</b>	-	-	-

## Large

Table 52: Results for Large Instances  
( $max\_iterations = 3$ ,  $neighborhood\_structures = [Swap, Reverse, Insert]$ ,  
 $step\_function = First\_Improvement$ ,  $neighborhood\_shake\_order = [Swap, Swap-3, Insert, Reverse]$ ,  $vnd\_max\_iterations = 50$ ,  $Times\ ran = 3$ )

Item	Avg Time (s)	Avg Cost	Min Cost	Max Cost	Std Dev
inst_1000_60_00010	12.28	290236069.67	289196499.0	291399836.0	903785.34
inst_1000_60_00003	34.04	2690400621.67	2680682212.0	2697728029.0	7161361.06
inst_1000_60_00004	41.07	1602586794.0	1598857305.0	1608810749.0	4429787.98
inst_1000_60_00005	50.41	1057347341.67	1053530753.0	1060451784.0	2870021.12
inst_1000_60_00002	160.58	5312821449.0	5298377503.0	5326339581.0	11434226.4
inst_1000_60_00009	17.14	356347833.33	354439227.0	357695882.0	1387352.18
inst_1000_60_00007	32.33	562712547.67	562109354.0	563754014.0	739499.3
inst_1000_60_00001	283.16	15084967364.0	15071720618.0	15096689209.0	10250256.14
inst_1000_60_00006	26.24	761452544.67	760707897.0	762766833.0	932084.48
inst_1000_60_00008	14.15	448442266.33	446978701.0	450526114.0	1513185.91
<b>Summary Statistics</b>	<b>67.14</b>	<b>2816731483.2</b>	-	-	-

## Q9: Delta Evaluation

The current cost evaluation algorithm is efficient, operating with a complexity of  $O(E \log V)$ , where  $E$  is the number of edges in the graph and  $V$  the length



of the permutation. This efficiency stems from using a Fenwick tree as data structure to compute the cost. However, there is room for improvement using delta evaluation, which focuses on incremental updates rather than recalculating the cost from scratch. In particular, delta-evaluation can be employed during the cost calculation step of the algorithm. Specifically, when transitioning from one solution to another during a Variable Neighborhood Descent, only the cost contributions from nodes that have changed positions are recalculated.

**Delta Evaluation for Cost Computation:** Steps Using Delta-Evaluation:

- Identifying Changed Nodes: The algorithm tracks which nodes (denoted as  $\text{diff}$ ) have changed their position in the solution
- Updating Cost Incrementally: Instead of recalculating the total cost by considering all edges, the algorithm recalculates only the edges connected to the changed nodes.

This reduces the computational effort significantly, especially when the number of changed nodes ( $\text{diff}$ ) is small.

Thus delta-evaluation results in better performance because it avoids redundant calculations for parts of the solution that remain unchanged. Indeed, many combinatorial optimization problems have solutions in the search space that often differ by only a few changes because the neighborhood structures often make small changes (e.g., swapping two nodes). Without delta-evaluation, the cost computation would unnecessarily recompute all edges in the graph.

**Asymptotic Runtime** : As said without Delta-Evaluation the complexity is  $O(E \log V)$ . With Delta-Evaluation the complexity becomes  $O(\text{diff} \times V \times \maxdeg(V))$ , which can be approximated as  $O(\text{diff} \times E)$ . For small values of  $\text{diff}$ , this is substantially faster. In practice,  $\text{diff}$  is often a small fraction of  $V$ , making the delta-evaluation approach faster for most steps.

**Other Elements That Could Benefit from Delta-Evaluation** Another area that could benefit from a form of delta-evaluation could be feasibility checks. Since feasibility constraints depend on node positions, a form of delta-evaluation could focus only on the nodes that have changed. This would reduce the complexity of verifying constraints across the entire solution.

**Preprocessing** The algorithm precomputes the sum of the weight of all edges that connect to  $U$  nodes with value less than the current index in the array when the graph is created which allows it to reduce the computations later on. Also, both algorithms have a simple form of caching which allows them to reuse the cost of the solution if it has already been calculated. This is especially useful in the VND algorithm where the same solution is evaluated multiple times.

## Q10: Tuning

The results of the tunings are showed in the section corresponding to each algorithm

## Q11: Experiments comparison

The results of each experiment are shown in the section corresponding to each algorithm. For completeness, we add some plots summarizing some results.

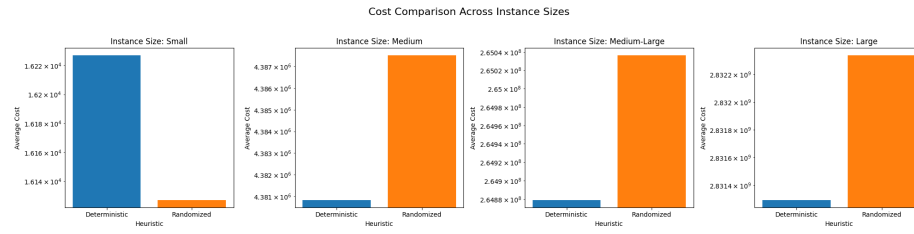


Figure 10: Cost of Deterministic vs Randomized Heuristic Solutions

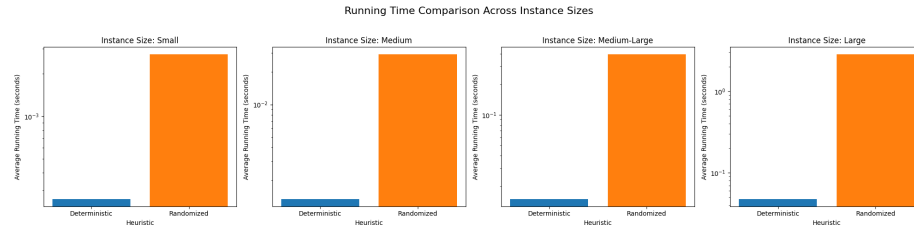


Figure 11: Time of Deterministic vs Randomized Heuristic Solutions

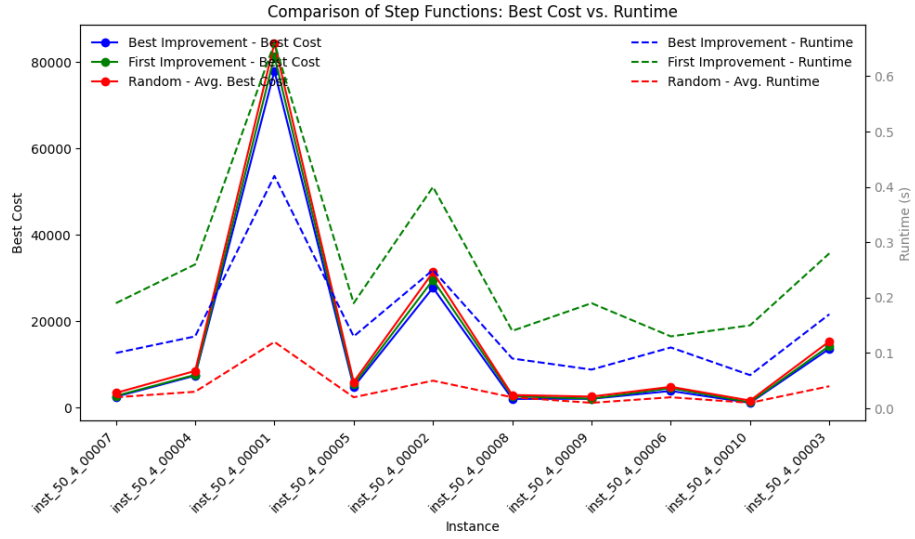


Figure 12: Time and Cost of Local Search for Small Instances with Different Cost Functions and Swap Neighborhood

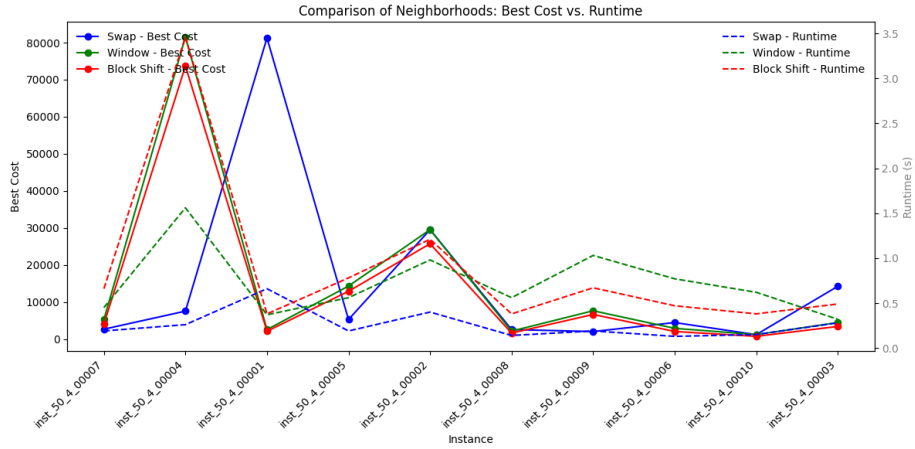


Figure 13: Time and Cost of Local Search for Small Instances with Different Neighborhoods and First Improvement

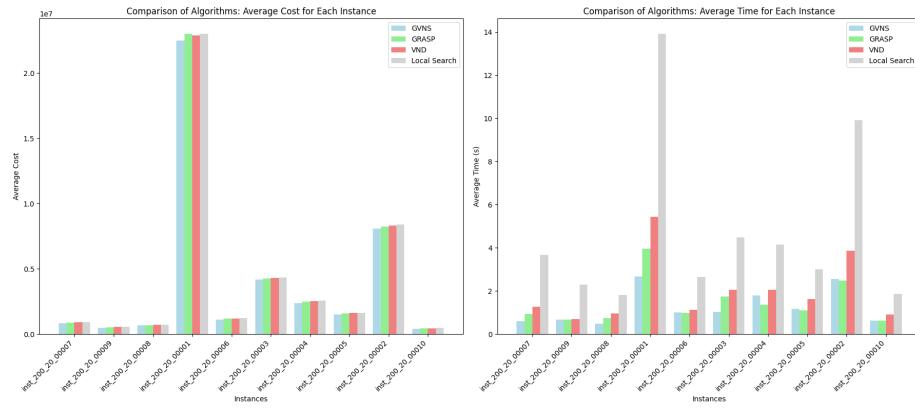


Figure 14: Time and Cost Comparison of Different Optimization Strategies for Medium Instances