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A Hybrid Adaptive Large Neighborhood Search Heuristic for the Team Orienteering Problem

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Abstract. The Team Orienteering Problem (TOP) is a well-known NP-Hard problem in which one maximizes the collected profits for visiting some nodes. In this paper, we propose a new Hybrid Adaptive Large Neighborhood Search (HALNS) to solve this problem. Our algorithm combines the exploration power of ALNS with local search procedures and an optimization stage using a Set Packing Problem to further improve the solutions. Extensive computational experiments demonstrate the high performance of our HALNS when compared to competing algorithms in the literature on a large set of benchmark instances. HALNS identifies 386 over the 387 best known solutions (BKS) from the literature on a first dataset including small-scale instances and all the BKS for large-scale instances within very short computational times. Moreover, we prove 3 new optimal solutions for small-scale instances.

Keywords. Team orienteering problem, adaptive large neighborhood search, hybrid heuristic, homogeneous fleet, routing.

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1 Introduction

The Team Orienteering Problem (TOP) is a routing problem with profits involving multiple vehicles and is a variant of the Vehicle Routing Problem (VRP) (Archetti et al., 2014). The aim of the TOP is to maximize the profit accumulated by a set of vehicles while visiting some locations. Each vehicle starts its route from a depot node and finishes at a different depot node within a predefined time limit. The vehicle collects a profit associated with each node visited, which is visited at most once. The problem was introduced by Butt and Cavalier (1994) as the *Multiple Tour Maximum Collection Problem*, also known as the vehicle routing problem with profits, and Chao et al. (1996) coined the term TOP.

The OP is a special case of the TOP which consists of a single vehicle problem. The OP was introduced by Golden et al. (1987) and is also known as the Selective Travelling Salesman Problem (STSP) (Laporte and Martello, 1990), the maximum collection problem (Butt and Cavalier, 1994) or the bank robber problem Arkin et al. (1998). Surveys about the OP can be found in Feillet et al. (2005) and Laporte and Martín (2007). Vansteenwegen et al. (2011) elaborate a survey on the OP and cover its variants such as the TOP and the TOP with Time Windows (TOPTW), describing formulations and solution algorithms. Later, Gunawan et al. (2016) extended this survey covering more recent papers including new variants of the OP such as the Arc OP (Archetti and Speranza, 2015; Archetti et al., 2016), the Team Orienteering Arc Routing Problem (TOARP) (Archetti et al., 2013, 2015), the OP with stochastic profits (OPSP) (Ilhan et al., 2008; Evers et al., 2014), and the clustered OP (COP) (Angelelli et al., 2014). Other OP variants from the literature are discussed in Vansteenwegen and Gunawan (2019a). Recently, Vansteenwegen and Gunawan (2019b) surveyed the benchmark instances and some of state-of-the-art exact and heuristic algorithms for both OP and TOP.

In this paper we propose a Hybrid Adaptive Large Neighborhood Search (HALNS) algorithm to solve the TOP. Our proposed algorithm combines the exploration power of

ALNS and different local search procedures to speed up the solution process. We also design a new sub-route optimization procedure to improve solution obtained by ALNS. Promising ones discovered during the search process are then passed to a Set Packing Problem (SPP) in an attempt to further improve the HALNS solution. Our heuristic is hybridized by addressing the sub-route optimization problem and the SPP which are solved via the branch-and-cut procedure of a commercial solver. HALNS is evaluated on two sets of instances: a set of small-scale instances proposed by Chao et al. (1996) and a set of large-scale instances proposed by Dang et al. (2013b). The obtained results are compared to different algorithms from the literature. Our results show that HALNS outperforms all 21 existing state-of-the-art heuristics in terms of solution quality and/or computational time for the small-scale instances. To the best of our knowledge, only two methods from the literature have been tested on the large instances. Here, our algorithm finds all 82 Best Known Solutions (BKS) in shorter computing time for the majority of the instances, and we report a new improved solution value for one large-scale instance. In addition to that, we prove 3 new optimal solutions for small-scale instances.

The remainder of this paper is organized as follows. Section 2 presents a literature review of the TOP covering different exact and heuristic solution approaches. In Section 3 we propose a MIP mathematical formulation for the TOP. In Section 4, we describe the HALNS and its different features. Section 5 presents the results obtained by our HALNS and compare them to those reported by other methods in the literature. Section 6 concludes the paper and offers insights for future research.

2 Literature review

The TOP is one of the most studied problems in the context of routing with profits (Archetti et al., 2014). Several exact and heuristic solution approaches have been proposed to solve the single vehicle version of the problem, the OP, since it has been proved to be NP-hard (Laporte and Martello, 1990).

Boussier et al. (2007) were the first to propose an exact method to solve the TOP. The authors proposed a branch-and-price approach based on an SPP formulation with special branching rules tailored to the OP. Computation results show that the proposed approach is able to solve to optimality 270 out of the 387 small-scale benchmark instances already proposed by Chao et al. (1996). The method was also adapted to solve the TOPTW. Poggi de Aragão et al. (2010) proposed three different formulations for the TOP. The authors developed a robust branch-cut-and-price algorithm to solve the problem and used two different cuts in their algorithm (Min Cut inequalities and Triangle Clique cuts) inspired from the work of Pessoa et al. (2009).

Dang et al. (2013a) introduced a branch-and-cut algorithm to solve a three-index mathematical formulation with a polynomial number of binary variables for the TOP. The method is based on a set of valid inequalities and dominance criteria. The authors were able to prove optimality for 29 previously open instances. Later, Keshtkaran et al. (2016) developed a branch-and-price approach, based on that proposed by Boussier et al. (2007). They also developed the first branch-cut-and-price explicitly designed for the TOP. The proposed algorithm was able to identify 17 new optimal solutions for the benchmark instances in addition to instances already solved by the previous exact methods.

El-Hajj et al. (2016) investigate the use of a linear formulation with a polynomial number of variables to solve the TOP. The authors proposed an exact algorithm based on a cutting-plane approach and added several types of cuts to strengthen the classical linear formulation. Adding cuts dynamically during the solution process was confirmed to be effective when tested on benchmark instances and yielded 12 new optimal solutions.

Bianchessi et al. (2018) presented a new two-index formulation with a polynomial number of variables and constraints for the TOP. The authors reinforced the proposed formulation with a set of connectivity constraints and solved the problem by branch-and-cut. The developed solution approach was compared to all the previous exact algorithms. Their branch-and-cut solved to optimality 24 previously open instances.

Recently, Pessoa et al. (2019) proposed a branch-cut-and-price solver for a generic model

which encompasses some VRPs variants, including the TOP. The authors reported that their algorithm incorporates the key elements present in the recent VRP solution approaches. Although the conducted computational experiments show that the developed solver outperforms the approach of Bianchessi et al. (2018) when tested on a 60 instances of the TOP in terms of computational time, they did not report solution values.

Although exact solution approaches allowed to solve 338 out of the 387 benchmark instances, they remain very time- and resource-consuming. In order to solve the TOP faster with less computational resources, several heuristics have been proposed, as reviewed next. Chao et al. (1996) were the first to propose a heuristic approach to solve the TOP. The authors developed a fast and effective heuristic based on the notion of record-to-record improvement and compared its performance against a modified heuristic developed by Tsiligirides (1984), which was initially designed to solve the OP.

Later, Tang and Miller-Hooks (2005) proposed a tabu search heuristic embedded in an adaptive memory procedure (Rochat and Taillard, 1995) that alternates between small and large neighborhood stages during a solution improvement phase. Computational results show that this method outperformed the results at that time.

Archetti et al. (2007) proposed two variants of a generalized tabu search algorithm as well as a slow and a fast Variable Neighborhood Search (VNS) algorithm. The first tabu search procedure only considers feasible solutions, while the second accepts infeasible ones. Computation results showed that these heuristics outperform the algorithm proposed by Tang and Miller-Hooks (2005) in terms of solution quality, with the VNS being the most efficient one.

Ke et al. (2008) presented an Ant Colony Optimization (ACO) approach developed for the TOP. Four algorithms were proposed to construct candidate solutions in their framework. These are the sequential, deterministic-concurrent, random-concurrent, and simultaneous methods. By comparing the four variants of ACO the authors showed that the sequential one obtained the best solution quality within less than one minute for each instance.

Vansteenwegen et al. (2009b) proposed a Skewed VNS (SkVNS) using a combination of heuristics to efficiently solve the TOP. The obtained results are comparable to the results of the best known heuristics. Later, Vansteenwegen et al. (2009a) described an algorithm combining different local search procedures to solve the problem. Guided Local Search (GLS) is used to improve two local search heuristics. Although the GLS results are almost the same as the best known ones, it significantly reduces the computational time.

Souffriau et al. (2010) designed two variants of a Greedy Randomized Adaptive Search Procedure (GRASP) with Path Relinking for the TOP. The authors tested a fast variant of the method (FPR) and a slow variant (SPR) which yields much better results. According to numerical results, the solution quality of SPR is comparable to that of state-of-the-art heuristics.

Bouly et al. (2010) proposed a simple hybrid genetic algorithm using new algorithms dedicated to the specific scope of the TOP. Their Memetic Algorithm (MA) exploits an optimal split procedure for chromosome evaluation and local search techniques for mutation. The reported results showed that this evolutionary algorithm is competitive when compared to state-of-the-art heuristics; however, it may require up to 357.05 seconds to solve some instances, which is much more than some of the competing algorithms.

Dang et al. (2011) presented a Particle Swarm Optimization-based MA (PSOMA) for the TOP. Computational results showed that it outperformed the previous MA in terms of computational time and solution quality with a reported average gap of 0.016% to the BKS. Lin (2013) designed a multi-start simulated annealing (MSA) algorithm which combines a simulated annealing (SA) based metaheuristic with a multi-start hill-climbing strategy to solve the TOP. Numerical results showed that MSA obtained five new best solutions. Starting with this paper, many papers only test 57 instances out of the 387 available ones as all methods find the same (proven optimal) solution.

Kim et al. (2013) proposed an augmented large neighborhood search (AuLNS) method with three improvement algorithms: local search improvement, shift and insertion, and replacement. The proposed solution approach was able to identify 386 of the best known

solutions for the 387 benchmark instances proposed by Chao et al. (1996), outperforming all previous algorithms.

Dang et al. (2013b) proposed a PSO-inspired Algorithm (PSOiA) based on their previous study (Dang et al., 2011). The authors stated that the main contribution lies on a faster evaluation process than the one proposed in Bouly et al. (2010). Reported computation results showed that this heuristic outperforms other methods. Furthermore, Dang et al. (2013b) proposed a new package of large-scale instances to test the performance of their PSOiA. Numerical results for this set of large instances showed that the PSOiA requires up to 96,187.70 seconds to solve these instances with an average computational time of 11,031.04 seconds.

Ferreira et al. (2014) proposed a genetic algorithm for which computational results obtained BKS in more than half of tested instances; however, one should note that tests were only conducted on 20 of the 387 available benchmark instances, and they did not include the large benchmark set.

Ke et al. (2016) proposed a new algorithm called Pareto Mimic Algorithm (PMA) for the TOP. The developed algorithm follows the general framework of the population-based meta-heuristic (Talbi, 2009). Numerical results shows that PMA outperforms all the previous state-of-the-art methods when tested on the packages of small- and large-scale benchmark instances. Moreover, the authors extended the PMA to solve the Capacitated Vehicle Routing Problem (CVRP).

Recently, Tsakirakis et al. (2019) proposed a Similarity Hybrid Harmony Search (SHHS) algorithm as a solution approach for the TOP. Two versions of the method have been developed and tested. The first variant is static with predefined values of the parameters, and the second one contains a dynamic adjustment of the parameters. Computational results showed the performance of the second variant outperforms the first one. However, the second version of the proposed solution approach reached the BKS for only 84% of the instances.

Overall, among the 387 small-scale benchmark instances available in seven different sets, 21 solution approaches have provided results for some of them. The best results come mainly from the works of Dang et al. (2013b); Kim et al. (2013); Ke et al. (2016). Optimality is known for 338 of these instances, as reported by Bianchessi et al. (2018). On the large-scale benchmark instances set, BKS are provided by Ke et al. (2016).

3 Problem definition and mathematical formulation

We consider a directed graph $G = (V, A)$ where $V = \{1, \dots, N\} = V^* \cup \{1, N\}$ represents the set of nodes and nodes 1 and N represent respectively the start and end depot. The set of arcs is defined as $A = \{(i, j) : i \neq j, i \in V^*, j \in V^*\} \cup \{(1, j) : j \in V^*\} \cup \{(i, N) : i \in V^*\}$. To each arc $(i, j) \in A$ is associated a travel time t_{ij} . Each node $i \in V^*$ has an associated profit p_i . L denotes the set of vehicles. All vehicles are identical and must respect a maximum route duration D_{max} . All vehicles must be used and each one starts at the start depot and ends its route at the end depot.

We propose to model the TOP with three sets of variables: (1) binary variables x_{ij}^l determining if arc $(i, j) \in A$ is traversed by vehicle $l \in L$, (2) continuous variables B_i for each node $i \in V$ and each vehicle $l \in L$ indicating the order of visit of node i , and (3) binary variables y_i^l for each node $i \in V^*$ and each vehicle $l \in L$ indicating whether the node i is visited by vehicle l . The mathematical model for the TOP can be formulated as follows:

$$M_{TOP} : \max \sum_{l \in L} \sum_{i \in V^*} p_i y_i^l \tag{1}$$

$$\text{s.t. } \sum_{l \in L} \sum_{\substack{j \in V \\ (i,j) \in A}} x_{ij}^l \leq 1 \quad \forall i \in V^* \quad (2)$$

$$\sum_{l \in L} \sum_{\substack{j \in V \\ j \neq 1}} x_{1j}^l = \sum_{l \in L} \sum_{\substack{i \in V \\ i \neq N}} x_{iN}^l = |L| \quad (3)$$

$$\sum_{\substack{j \in V \\ (i,j) \in A}} x_{ji}^l = \sum_{\substack{j \in V \\ (i,j) \in A}} x_{ij}^l = y_i^l \quad \forall l \in L, i \in V^* \quad (4)$$

$$\sum_{(i,j) \in A} t_{ij} x_{ij}^l \leq D_{max} \quad \forall l \in L \quad (5)$$

$$\sum_{l \in L} \sum_{(i,j) \in A} t_{ij} x_{ij}^l \leq |L| D_{max} \quad (6)$$

$$B_i + \sum_{l \in L} x_{ij}^l - |V| \left(1 - \sum_{l \in L} x_{ij}^l \right) \leq B_j \quad \forall (i,j) \in A \quad (7)$$

$$B_1 = 0 \quad (8)$$

$$B_N = \sum_{l \in L} \sum_{i \in V^*} y_i^l + 1 \quad (9)$$

$$B_i \leq B_N - 1 \quad \forall i \in V^* \quad (10)$$

$$x_{ij}^l \in \{0, 1\} \quad \forall (i,j) \in A, l \in L \quad (11)$$

$$B_i \geq 0 \quad \forall i \in V \quad (12)$$

$$y_i^l \in \{0, 1\} \quad \forall i \in V^*, l \in L. \quad (13)$$

The objective function (1) maximizes the total collected profit. Constraints (2) allow nodes to be served at most once. Constraint (3) implies that each route starts at node 1 and ends at node N and that each vehicle must be used. Flow conservation and links between variables x_{ij}^l and y_i^l are ensured via constraints (4). Constraints (5) impose maximum tour length. Constraint (6) is proposed by Bianchessi et al. (2018) and is imposed on the global duration of routes to strengthen the formulation. Constraints (7) eliminate sub-tours and impose an order for visiting nodes. Constraint (8) implies that each route starts from the depot. Constraint (9) imply that order of the end depot is

equal to the number of visited notes. Constraints (10) impose an upper bound on the order of visit of each node and strengthen the formulation. Finally, constraints (11)–(13) define the domain of the decision variables.

4 Solution approach

We propose a HALNS to solve the TOP described in Section 3. The ALNS is an extension of the large neighborhood search (LNS) developed by Shaw (1998) for VRPs. It is proved to be efficient when used to solve several variants of the VRP. Ropke and Pisinger (2006) and Pisinger and Ropke (2007) used this heuristic to tackle several variants of the VRP namely the pickup and delivery with time windows (PDPTW), the VRP with time windows, the CVRP, the multi-depot VRP, the open VRP, and the site-dependent VRP. Furthermore, several other routing problems exploited the ALNS such as the multi-PDPTW (Naccache et al., 2018), the two-echelon VRP (Hemmelmayr et al., 2012), the pollution routing problem (Demir et al., 2012), the VRP with drones (Sacramento et al., 2019) and the multi-depot open VRP (Lahyani et al., 2019). Within the ALNS framework, the heuristic starts with an initial solution and tries to improve its value by applying removal and insertion operators. Applying these operators can be seen as a move that defines a very large neighborhood search (Li et al., 2016).

Our hybrid ALNS is inspired by many of these works, but we define some modifications and new features to deal with the TOP. The first feature we propose is the use of what we call a *node selection strategy* to select at each iteration which nodes to try to insert given that all nodes yield a profit when inserted in a route. The principle of the *node selection strategy* is to select nodes to be inserted independently of the selected insertion operator. In fact, the TOP has the particularity to be a VRP variant in which no node is mandatory to be visited (except the depots). The second feature we propose is the use of an efficient local search procedure in order to optimize each improved solution. Third, we propose to hybridize the ALNS by addressing a sub-route optimization problem where

the objective is to find a more profitable sequence of nodes to replace a less profitable one. Finally, we hybridize again the ALNS by solving a SPP where the objective is to find the combination of the best routes obtained during the search process. The sub-route optimization problem and the SPP are solved exactly by a commercial solver.

The general structure of our HALNS is sketched in Algorithm 1 and its main components are detailed next. Our algorithm starts by eliminating nodes that cannot be visited in order to reduce the size of the problem and thus the computational time. This simple and efficient elimination procedure is proposed by El-Hajj et al. (2016): on the basis of the travel time matrix (t_{ij}) , it eliminates nodes that cannot be serviced. A node is considered inaccessible if by serving it the route time limit D_{max} is exceeded: node $i \in V^*$ is eliminated from the problem if and only if $t_{1i} + t_{iN} > D_{max}$.

After reducing the size of the problem, an initial solution is constructed using the nearest neighbor algorithm (Keller et al., 1985). Lines 3 and 4 of Algorithm 1 initialize the best solution s_{best} , the admissible solution s_{adm} , the SA current temperature T with an initial value T_0 and the iterations' counter. While the stopping criteria is not met, the algorithm iterates the following procedure.

First, the number of nodes β to be removed is determined randomly taking into account the number of inserted nodes within the current solution s . Node selection strategy γ , removal (R) and insertion (I) operators are then selected based on their past performances, modeled by scores. At the end of each run segment of size N_{seg} , these scores are updated. The adaptive selection of the insertion strategy and the removal/insertion operators is described in Section 4.1.

At each iteration, a current admissible solution s_{adm} is modified into a current solution s as follows. The selected removal operator R removes β nodes from s . Then, the selected insertion operator I tries to insert, following the node selection strategy γ the non-inserted nodes into s in order to improve its profit. Node selection strategies and removal/insertion operators are described in Section 4.2. The modified solution is accepted if $f(s) \geq f(s_{adm})$ or it satisfies a SA criterion (line 15): it is accepted following a probability $e^{\frac{f(s)-f(s_{adm})}{T}}$

Algorithm 1 Structure of the HALNS heuristic for the TOP

```

1: Apply a node elimination procedure
2: Construct initial solution  $s$  using the nearest neighbor algorithm
3:  $s_{best} \leftarrow s$ ,  $s_{adm} \leftarrow s$ ,  $T \leftarrow T_0$ ,  $iteration \leftarrow 0$ ,  $iteration_{best} \leftarrow 0$ 
4: Initialize the scores of the node selection strategy and the removal and insertion operators
5: while ( $iteration < iteration_{max}$  and  $iteration_{best} < iteration_{best,max}$ ) do
6:    $j \leftarrow 0$ 
7:   while ( $j < N_{seg}$ ) do
8:      $s \leftarrow s_{adm}$ 
9:     Generate  $\beta$ 
10:    Select a node selection strategy:  $\gamma$ 
11:    Select a removal and an insertion operators:  $R$  and  $I$ 
12:    Remove  $\beta$  nodes from  $s$  using  $R$ 
13:    Insert nodes in  $s$  using  $I$  following  $\gamma$ 
14:    Generate a random number  $\delta \in ]0, 1[$ 
15:    if ( $f(s) \geq f(s_{adm})$  or  $\delta \leq e^{\frac{f(s)-f(s_{adm})}{T}}$ ) then
16:      if ( $f(s) > f(s_{adm})$ ) then
17:        Apply local search procedures on  $s$ 
18:      end if
19:      if ( $f(s) > f(s_{best})$ ) then
20:        Generate and solve a sub-route optimization problem
21:         $s_{best} \leftarrow s$ ,  $iteration_{best} \leftarrow 0$ 
22:      else
23:         $iteration_{best} \leftarrow iteration_{best} + 1$ 
24:      end if
25:       $s_{adm} \leftarrow s$ 
26:    end if
27:    if ( $T \leq T_{min}$ ) then
28:       $T \leftarrow T_0$ 
29:      Generate and solve a SPP
30:      if ( $f(s) > f(s_{best})$ ) then
31:         $iteration_{best} \leftarrow 0$ 
32:      end if
33:       $s_{best} \leftarrow s$ ,  $s_{adm} \leftarrow s$ 
34:    end if
35:     $T \leftarrow T \times c$ ,  $j \leftarrow j + 1$ 
36:  end while
37:  Update scores of the ALNS operators and insertion strategies
38:   $iteration \leftarrow iteration + 1$ 
39: end while
40: Generate and solve a SPP
41: Update and return  $s_{best}$ 

```

where $T > 0$ denotes the current temperature. T is decreased at the end of each iteration by a predefined cooling factor $c \in]0, \dots, 1[$. If a solution s improves the last admissible solution s_{adm} , a local search procedure is performed to further improve it. Our local search algorithms are described in Section 4.3. If the current solution s improves the best solution s_{best} , a sub-route optimization problem is generated and solved using the branch-and-cut procedure of CPLEX. The sub-route optimization procedure is described in Section 4.4. The search process is stopped when the maximum number of iterations ($iteration_{max}$) is reached or the solution has not been improved for a given number of iterations ($iteration_{best_{max}}$). Finally, a SPP including all the routes generated during the search is solved using a branch-and-cut procedure at the end of the algorithm and each time $T \leq T_{min}$, where T_{min} denotes the SA minimum temperature. s_{adm} and s_{best} are updated each time the SPP is solved. The SPP model is described in Section 4.5.

4.1 Adaptive selection of node selection strategies and removal/insertion operators

At the start of each iteration of the ALNS, a node selection strategy and removal and insertion operators are selected on the basis of their past performance. Each node selection strategy and removal/insertion operator k has a score $\pi_{k,q}$ in each run segment q (a finite number of iterations) and set to zero at the first iteration of the algorithm. Following that, $\pi_{k,q}$ is updated at the the end of a run segment q as $\pi_{k,q+1} = \lambda \frac{\overline{\pi_{k,q}}}{n_k} + (1 - \lambda) \pi_{k,q}$ where n_k is the number of times the node selection strategy or operator k has been selected during the run segment q . Observe that $\overline{\pi_{k,q}}$ indicates the observed score of k for the run segment q and $\lambda \in]0, 1[$ denotes a predefined reaction factor to adjust node selection strategies and operators weights. The observed score $\overline{\pi_{k,q}}$ is initialized at the start of each run segment and is incremented at each iteration by a predefined parameter ρ which may take three different values:

$$\rho = \begin{cases} \rho_1 & \text{if the new solution value is a new best,} \\ \rho_2 & \text{if the new solution value is better than the last admissible one,} \\ \rho_3 & \text{if the new solution value does not improve the last admissible solution,} \end{cases}$$

The node selection strategies and removal/insertion operators are selected on the basis of a roulette wheel selection mechanism which is based on the strategy/operator score. The probability of selecting a strategy/operator k in run segment q is $\frac{\pi_{k,q}}{\sum_{k'=0}^m \pi_{k',q}}$ where m denotes the number of considered strategies/operators within the algorithm.

4.2 Node selection strategies and removal/insertion operators

The ALNS is an efficient heuristic often applied to several VRPs in which all nodes must be visited. Contrarily to classical VRPs, the TOP has the particularity that nodes are served only if they are profitable. Hence, it is necessary to make modifications to the removal and insertion operators proposed in the literature and to design new ones.

4.2.1 Node selection strategies

Since the TOP has the particularity of not taking into account traveling costs, a node inserted in any route yields the same profit. Four strategies are proposed to determine which nodes to insert first.

1. *Dynamic profit per travel time incremental selection*: this strategy is newly designed. Given a solution s , we compute for each non-inserted node i the ratio between its profit p_i and the total network travel time denoted $\mathfrak{D}(s^{+i})$ if i is inserted in the best position in s that minimizes the total travel time. Formally, node i^* to be first inserted is such that:

$$i^* := \arg \max_{i \in V^*} \frac{p_i}{\mathfrak{D}(s+i)}.$$

2. *Highest profit selection*: this strategy prioritizes the selection of nodes with highest profits to be inserted first. In order to prevent cycling, a roulette wheel mechanism is used so that the more profitable a node is the probability of selecting it by the roulette wheel algorithm is also larger.
3. *Random selection*: this strategy randomly selects the node to insert and is used to diversify the search.
4. *Last removed first inserted selection*: this strategy starts by selecting nodes to insert following the “Last removed, first inserted” (LRFI) rule. The aim of this strategy is to prioritize the insertion of nodes that have been removed the last and give them a chance to get inserted into better positions than their positions.

4.2.2 Removal operators

1. *Random removal*: this operator randomly selects nodes to be removed from the current solution. This operator is used in order to diversify the search.
2. *Lowest profit removal*: this operator is used to remove β nodes with the smallest profits. In order to prevent cycling, a roulette wheel is used to select nodes to be removed. This procedure gives high probabilities to remove nodes having the lowest profits.
3. *Largest saving in traveling time*: this newly designed operator is inspired by the *Largest saving in traveling cost* operator proposed by Hammami et al. (2019). For each node i visited by the current solution s , the algorithm computes the total traveling time if i is removed from s , denoted by $\mathfrak{D}(s^{-i})$. Then, the operator removes the node which maximizes $\mathfrak{D}(s) - \mathfrak{D}(s^{-i})$. A roulette wheel then gives larger probability to remove nodes inducing larger savings in total travel time.

4. *Route removal*: the aim of using this operator is to diversify the search. It randomly selects a vehicle and removes all nodes served by it.
5. *Sequence removal*: the idea of this operator is inspired from the related removal operator described by Pisinger and Ropke (2007). It removes a sequence of connected nodes from a randomly selected route. The motivation for removing a sequence of nodes served by the same route is to create a large slot to serve a non-inserted sequence of nodes which may be more profitable.

4.2.3 Insertion operators

1. *First available position insertion*: this newly designed operator inserts nodes in the first feasible position in a route, one node at a time. A position is feasible if the route resulting from inserting the node in this position respects the maximum duration constraint. In order to prevent cycling, our algorithm shuffles the order of routes.
2. *Last available position insertion*: this operator is similar to the previous one and inserts nodes in the last feasible position in a route, one node at a time.
3. *Random available position insertion*: this operator starts by checking for each node all the feasible positions in all routes then inserts the node in a feasible position randomly chosen.
4. *Best overall position*: this operator inserts each non-inserted node within a feasible position that minimizes the total travel time.
5. *Best position insertion*: This operator is newly designed for the TOP. It inserts each node within the feasible route position minimizing the sum of travel time between the node and its predecessor and between the node and its successor within the route.

4.3 Local search procedures

In our solution approach, we sequentially apply four local search heuristics for each new improved admissible solution. First, we start by applying a complete 2-opt procedure to each route from the current solution s to reduce the corresponding total traveling time (Croes, 1958). The 2-opt procedure enables to create more slots within routes so more nodes could be inserted in the following steps. Second, we randomly select non-inserted nodes and try to insert them within the current solution using our “Best position insertion” operator. A third local search heuristic randomly selects two inserted nodes i and j and one non-inserted node k , removes the first two and tries to insert k then i and j in order to improve the solution value. Finally, we randomly select two inserted nodes served by different routes and swap them in order to reduce the total travel time. If the solution is not improved after these moves, it gets rejected and the algorithm returns the best solution identified so far.

4.4 Sub-route optimization procedure

We designed a new sub-route optimization procedure to improve the value of each newly obtained best solution. The principle of this procedure consists in finding the best node sequence which can be inserted between two inserted nodes and replace the sequence already inserted. If such sequence exists, can be inserted and improves the profit, it replaces the old inserted one.

Given a solution s , we define V_+ as the set of inserted nodes and V_- as set of non-inserted nodes ($V_+ \cup V_- = V^*$). Let seq denote a sequence of α^l nodes served by vehicle l within s . We define \mathfrak{D}_{seq} as the required time to serve the nodes forming seq . Let o and d denote respectively the first and last node of the sequence. Here, the algorithm starts by removing the nodes forming seq . Afterwards, a sub-route optimization problem is introduced and formulated as follows.

We model the problem with two sets of variables: binary variables χ_{ij} determining if arc

$(i, j) \in V_- \times V_-$ is served and continuous variables ζ_i to indicate the order of visit of node $i \in V_-$. The mathematical model for the sub-route optimization problem can be formulated as follows:

$$\max \sum_{i \in V_-} \sum_{j \in V_-} p_i \chi_{ij} \quad (14)$$

$$\text{s.t.} \quad \sum_{j \in V_-: j \neq i} \chi_{ij} \leq 1 \quad \forall i \in V_- \setminus \{d\} \quad (15)$$

$$\sum_{j \in V_-: j \neq o} \chi_{oj} = \sum_{i \in V_-: i \neq d} \chi_{id} = 1 \quad (16)$$

$$\sum_{j \in V_-: j \neq i} \chi_{ji} = \sum_{j \in V_-: j \neq i} \chi_{ij} \quad i \in V_- \setminus \{o, d\} \quad (17)$$

$$\sum_{i \in V_- \setminus \{d\}} \sum_{j \in V_- \setminus \{o\}} t_{ij} \chi_{ij} \leq \mathcal{D}_{seq} \quad (18)$$

$$\zeta_i + \chi_{ij}(1 + |V_-|) - |V_-| \leq \zeta_j \quad \forall i \in V_-, j \in V_- \quad (19)$$

$$\zeta_o = 0 \quad (20)$$

$$\chi_{ij} \in \{0, 1\} \quad \forall i \in V_-, j \in V_- \quad (21)$$

$$\zeta_i \geq 0 \quad \forall i \in V_- \quad (22)$$

The objective function (14) is to maximize the total collected profit. Constraints (15) imply that each node is visited at most once. Constraint (16) implies that the route starts from node o and ends at node d . Constraints (17) ensure the connectivity of the route. Constraint (18) ensures the route duration. Constraints (19) eliminate sub-tours. Constraint (20) implies that route must start from node o . Finally, constraints (21)–(22) define the domain of decision variables. One should note that seq is used as an initial solution when solving the sub-route optimization problem.

4.5 Set packing problem

The SPP considers a set of routes generated during the search procedure and optimally selects $|L|$ routes that maximize the total profit.

Let \mathfrak{R} denote the set of routes generated during the ALNS iterations. Each route $r \in \mathfrak{R}$ has an associated profit φ_r which is equal to the sum of nodes' profits served by this route. Variables z_r are defined for each route $r \in \mathfrak{R}$ such that z_r equal to 1 if route r is chosen, and 0 otherwise. We also define a parameter for each route $r \in \mathfrak{R}$ and each node $i \in V^*$ such that $a_{ri} = 1$ if route r serves node i , and 0 otherwise. The SPP is formulated as follows:

$$\max \sum_{r \in \mathfrak{R}} \varphi_r z_r \tag{23}$$

$$\text{s.t.} \quad \sum_{r \in \mathfrak{R}} a_{ri} z_r \leq 1 \quad \forall i \in V^* \tag{24}$$

$$\sum_{r \in \mathfrak{R}} z_r = |L| \tag{25}$$

$$z_r \in \{0, 1\} \quad \forall r \in \mathfrak{R}. \tag{26}$$

The objective function (23) maximizes the global profit. Constraints (24) imply that each node $i \in V^*$ can be served at most once. Constraint (25) imposes that the number of selected routes is equal to $|L|$. Finally, constraints (26) define the variables.

5 Computational results

The HALNS is implemented in Java. All experiments were conducted on a 64-bit version of Windows 10, with an Intel i7 processor 7700-HQ, 3.80 GHz with 8 threads and 16 GB of RAM. CPLEX 12.9 was used as MIP solver to solve the SPP and the sub-route optimization problem. Twenty independent runs are performed for each instance and the best

obtained solutions are reported. In order to evaluate our solution approach, we compare it against the existing heuristics in the literature. We use two sets of instances. The first one includes 387 small-scale instances (Chao et al., 1996). The second set includes 333 large instances proposed by Dang et al. (2013b). All instances and detailed computational results are available from <https://www.leandro-coelho.com/team-orienteering-problem/>.

5.1 Instances description

The small-scale instances were reported in Chao et al. (1996). They are divided into seven sets depending on the number of nodes $|V|$ (from 21 to 102). For each set of instances, the parameters are the number of vehicles $|L|$ and the time limit D_{max} . A total of 387 instances are reported in Chao et al. (1996). As in other papers dealing with the TOP, instances for which all the state-of-the-art heuristics obtain the same results are excluded from the comparison. Hence, we compare the results obtained for 157 relevant benchmark instances over the 387 instances of Chao et al. (1996) corresponding to instances from sets 4, 5, 6 and 7. For these instances, we compare our HALNS to 21 state-of-the-art heuristics described in Table 1.

The results obtained by Chao et al. (1996) are not considered in this comparison as they use a different rounding precision to obtain the travel times and are outperformed by the other solution approaches (Bianchessi et al., 2018).

In their work, Dang et al. (2013b) estimated that it will be more difficult to improve the BKS for the small-scale instances of Chao et al. (1996). Hence, they introduced a new set of instances with a larger number of nodes. Dang et al. (2013b) generated 333 instances on the basis of the ones of the OP previously generated by Fischetti et al. (1998) with the transformation of Chao et al. (1996). Two classes of large-scale instances were generated by Dang et al. (2013b). The first class is derived from instances of the CVRP (Christofides et al., 1979; Reinelt, 1991) in which customers demands were transformed into profits and different values of D_{max} were considered. The second class is derived from

Table 1: State-of-the-art heuristics for the TOP

Name	Description	Reference
TMH	Tabu search	Tang and Miller-Hooks (2005)
GTP	Tabu search with penalty strategy	Archetti et al. (2007)
GTF	Tabu search with feasible strategy	Archetti et al. (2007)
FVNS	Fast Variable Neighborhood Search	Archetti et al. (2007)
SVNS	Slow Variable Neighborhood Search	Archetti et al. (2007)
SACO	Sequential Ant Colony Optimization	Ke et al. (2008)
DACO	Deterministic variant of Ant Colony Optimization	Ke et al. (2008)
RACO	Random variant of Ant Colony Optimization	Ke et al. (2008)
SiACO	Simultaneous variant of Ant Colony Optimization	Ke et al. (2008)
SkVNS	Skewed Variable Neighborhood Search	Vansteenwegen et al. (2009b)
GLS	Guided Local Search	Vansteenwegen et al. (2009a)
FPR	Fast variant of Path Relinking	Souffriau et al. (2010)
SPR	Slow variant of Path Relinking	Souffriau et al. (2010)
MA	Memetic Algorithm	Bouly et al. (2010)
PSOMA	Particle Swarm Optimization-based MA	Dang et al. (2011)
AuLNS	Augmented Large Neighborhood Search	Kim et al. (2013)
PSOiA	PSO-inspired Algorithm	Dang et al. (2013b)
MSA	Multi-start Simulated Annealing	Lin (2013)
PMA	Pareto Mimic Algorithm	Ke et al. (2016)
SHHS	Similarity Hybrid Harmony Search	Tsakirakis et al. (2019)
SHHS2	Second version of SHHS	Tsakirakis et al. (2019)

instances of the Traveling Salesman Problem (Reinelt, 1991) in which customers' profits were generated on the basis of three different methods. We refer the reader to Dang et al. (2013b) for more details. The methods of Dang et al. (2013b); Ke et al. (2016) are used to compare to our solutions.

5.2 Parameter settings for HALNS

In order to set the HALNS parameters, we have run several preliminary tests. We noticed that a high value for the number of nodes to be removed from the solution (β) and a high number of iterations exceeding 100,000 have a negative impact on the computational time. Furthermore, the algorithm tends to quickly obtain very good solutions when the SA initial temperature T_0 is set to a value lower than 100. As for the stopping criterion for ALNS, a maximum of 5,000 iterations without any improvement is considered. After

an experimental phase, the retained parameters are presented in Table 2. It is important to mention that $|V_+^l|$ denotes the number of nodes served by vehicle l .

Table 2: Parameter tuning of our HALNS heuristic

Parameter	Description	Value
$iteration_{max}$	Maximum number of iterations per run segment	1,000/5,000 for small/large-scale instances
$iteration_{bestmax}$	Maximum number of iterations without improvement	5,000
N_{seg}	Number of run segments	100
β	Number of nodes to remove	$\beta \in [1, 0.25 V_+^l]$
T_0	SA initial temperature	95
T_{min}	SA minimum temperature	0.0001
c	Cooling rate for the SA	0.9999
ρ_1	Operator score increment case 1	20
ρ_2	Operator score increment case 2	5
ρ_3	Operator score increment case 3	1
λ	Reaction factor to adjust node selection strategies and operators weights	0.85
α^l	Random size of the sequence to remove	$[2, \dots, 15\% V_+^l]$

To solve the SPP, we set the time limit to 60 seconds and provided the solver with the best solution (s_{best}) returned by the ALNS as an initial solution. As for the sub-route optimization problem, we set the time limit to 60 seconds.

5.3 Results for the small-scale benchmark instances

In Tables 3–6, we report the values of the solutions obtained for the small-scale instances by the different state-of-the-art algorithms as well as those of our proposed algorithm under the column HALNS. The best obtained solution for each instance is reported under the column “Best”.

As depicted in Table 3, HALNS is able to obtain the BKS for 53 instances over 54. Three heuristics were able to obtain the same results: AuLNS, PSOiA and PMA proposed respectively by Kim et al. (2013), Dang et al. (2013b) and Ke et al. (2016). Although 4 methods reported the same results, our HALNS beats them with an average computational time of 50.24 seconds versus 77.30, 218.58 and 109.30 seconds respectively required by AuLNS, PSOiA and PMA. Observe from Table 3 that the BKS for instance p4.4.n was obtained by TMH proposed by Tang and Miller-Hooks (2005). The authors report a BKS of 977 whereas our HALNS and four other methods report a solution value of 976.

For set 5, our HALNS identified the BKS for all 45 instances. This was also the case for the

Table 3: Results for set 4 of the small-scale benchmark

Ins	BKS	TMH	GTP	GTF	FVNS	SVNS	SACO	DACO	RACO	SIACO	skVNS	GLS	FPR	SPR	MA	PSOMA	AuLNS	PSOiA	MSA	PMA	SHHS	SHHS2	HALNS
p4.2.a	206	202	206	206	206	206	206	206	206	206	202	206	206	206	206	206	206	206	206	206	206	206	206
p4.2.b	341	341	341	341	341	341	341	341	341	341	341	303	341	341	341	341	341	341	341	341	341	341	341
p4.2.c	452	438	452	452	452	452	452	452	452	452	447	452	452	452	452	452	452	452	452	452	452	452	452
p4.2.d	531	517	530	531	531	531	531	531	531	530	531	528	526	531	531	531	531	531	531	531	531	528	531
p4.2.e	618	593	618	613	618	618	618	600	600	613	593	602	612	618	618	618	618	618	618	618	611	613	618
p4.2.f	687	666	687	676	684	687	687	672	672	672	675	651	687	687	687	687	687	687	687	687	673	684	687
p4.2.g	757	749	751	756	750	753	757	756	756	756	750	734	757	757	757	757	757	757	757	757	753	757	757
p4.2.h	835	827	795	820	827	835	827	819	819	820	819	797	835	835	835	835	835	835	835	835	816	827	835
p4.2.i	918	915	882	899	916	918	918	900	918	918	916	826	918	918	918	918	918	918	918	918	896	912	918
p4.2.j	965	914	946	962	962	965	962	962	962	962	939	962	965	965	965	965	965	965	965	965	936	957	965
p4.2.k	1022	963	1013	1013	1019	1022	1022	1016	1016	1016	1007	994	1013	1022	1022	1022	1022	1022	1022	1022	983	1010	1022
p4.2.l	1074	1022	1061	1058	1073	1074	1071	1070	1071	1069	1051	1051	1064	1074	1071	1074	1074	1073	1074	1048	1074	1074	1074
p4.2.m	1132	1089	1106	1098	1132	1132	1130	1115	1119	1113	1051	1051	1130	1132	1132	1132	1132	1132	1132	1132	1078	1125	1132
p4.2.n	1174	1150	1169	1171	1159	1171	1168	1149	1158	1169	1124	1117	1161	1173	1174	1174	1174	1174	1174	1174	1152	1168	1174
p4.2.o	1218	1175	1180	1192	1216	1218	1215	1209	1198	1210	1195	1191	1206	1218	1218	1218	1218	1218	1217	1218	1171	1216	1218
p4.2.p	1242	1208	1226	1239	1242	1242	1229	1233	1239	1237	1214	1240	1242	1242	1241	1242	1242	1242	1242	1242	1211	1242	1242
p4.2.q	1268	1255	1252	1255	1265	1263	1263	1253	1252	1260	1239	1248	1257	1263	1267	1267	1268	1268	1259	1268	1245	1259	1268
p4.2.r	1292	1277	1281	1283	1283	1286	1288	1278	1278	1279	1279	1267	1278	1286	1292	1292	1292	1292	1290	1292	1269	1282	1292
p4.2.s	1304	1294	1296	1299	1300	1301	1304	1304	1304	1303	1304	1295	1286	1293	1296	1304	1304	1304	1300	1304	1284	1294	1304
p4.2.t	1306	1306	1306	1306	1306	1306	1306	1306	1306	1306	1305	1294	1299	1306	1306	1306	1306	1306	1306	1306	1302	1306	1306
p4.3.c	193	192	193	193	193	193	193	193	193	193	193	193	193	193	193	193	193	193	193	193	193	193	193
p4.3.d	335	333	335	335	335	335	335	333	333	333	331	335	333	335	335	335	335	335	335	335	335	335	335
p4.3.e	468	463	468	468	468	468	468	468	468	468	460	444	468	468	468	468	468	468	468	468	468	468	468
p4.3.f	579	579	579	579	579	579	579	579	579	579	556	564	579	579	579	579	579	579	579	579	579	579	579
p4.3.g	653	646	651	652	653	653	653	652	653	652	651	644	653	653	653	653	653	653	653	653	651	653	653
p4.3.h	729	709	722	727	724	729	720	713	713	713	718	706	725	729	728	729	729	729	729	715	729	729	729
p4.3.i	809	785	806	806	806	807	796	793	786	807	806	797	809	809	809	809	809	809	809	809	796	809	809
p4.3.j	861	860	858	858	861	861	857	855	858	854	826	858	861	861	861	861	861	861	861	854	858	861	861
p4.3.k	919	906	919	918	919	919	918	913	910	910	902	864	918	918	919	919	919	919	919	919	919	919	919
p4.3.l	979	951	976	973	975	978	979	958	976	966	969	960	968	979	979	979	979	979	979	954	973	979	979
p4.3.m	1063	1005	1034	1049	1056	1063	1053	1039	1028	1046	1047	1030	1043	1063	1063	1063	1063	1063	1063	1028	1063	1063	1063
p4.3.n	1121	1119	1108	1115	1111	1121	1121	1109	1112	1103	1106	1113	1108	1120	1121	1121	1121	1121	1121	1121	1093	1116	1121
p4.3.o	1172	1151	1156	1157	1172	1170	1170	1163	1167	1165	1136	1121	1165	1170	1172	1172	1172	1172	1170	1172	1149	1168	1172
p4.3.p	1222	1218	1207	1221	1208	1222	1221	1202	1207	1207	1200	1190	1209	1220	1222	1222	1222	1222	1222	1222	1213	1222	1222
p4.3.q	1253	1249	1237	1241	1250	1251	1252	1239	1239	1238	1236	1210	1246	1253	1253	1253	1253	1253	1253	1251	1253	1226	1251
p4.3.r	1273	1265	1224	1269	1272	1272	1267	1263	1263	1263	1256	1239	1257	1272	1273	1273	1273	1273	1265	1273	1247	1269	1273
p4.3.s	1295	1282	1250	1294	1289	1293	1293	1291	1289	1291	1280	1279	1276	1287	1295	1295	1295	1295	1293	1295	1265	1285	1295
p4.3.t	1305	1288	1303	1304	1298	1304	1305	1304	1303	1304	1299	1290	1294	1299	1305	1304	1305	1305	1299	1305	1278	1302	1305
p4.4.e	183	182	183	183	183	183	183	183	183	183	183	183	183	183	183	183	183	183	183	183	183	183	183
p4.4.f	324	315	324	324	324	324	324	324	324	324	319	312	324	324	324	324	324	324	324	324	324	324	324
p4.4.g	461	453	461	461	461	461	461	461	461	460	461	461	461	461	461	461	461	461	461	461	461	461	461
p4.4.h	571	554	571	571	571	571	571	556	556	556	553	565	571	571	571	571	571	571	571	556	571	571	571
p4.4.i	657	627	655	657	657	657	657	653	652	653	657	657	653	657	657	657	657	657	657	657	653	657	657
p4.4.j	732	732	731	731	732	732	732	731	711	731	723	691	732	732	732	732	732	732	732	732	731	732	732
p4.4.k	821	819	821	816	821	821	821	820	818	818	821	815	820	821	821	821	821	821	821	821	819	820	821
p4.4.l	880	875	878	878	879	880	880	877	875	875	876	852	875	879	880	880	880	880	880	880	859	878	880
p4.4.m	919	910	916	918	916	919	918	911	906	911	903	910	914	919	916	919	919	919	919	919	896	916	919
p4.4.n	977	977	972	976	968	968	961	956	956	956	948	942	953	969	969	969	976	976	976	976	948	971	976
p4.4.p	1061	1014	1057	1057	1051	1061	1036	1030	1021	1029	1030	937	1033	1057	1061	1061	1061	1061	1061	1035	1061	1061	1061
p4.4.q	1124	1056	1120	1120	1120	1111	1108	1088	1110	1120	1091	1098	1122	1124	1124	1124	1124	1124	1124	1112	1120	1124	1124
p4.4.r	1161	1124	1148	1157	1160	1161	1145	1150	1137	1148	1149	1106	1139	1160	1161	1161	1161	1161	1161	1161	1129	1158	1161
p4.4.s	1216	1165	1203	1211	1207	1203	1200	1195	1195	1194	1193	1148	1196	1213	1216	1216	1216	1216	1216	1170	1216	1216	1216
p4.4.t	1260	1243	1245	1256	1259	1255	1249	1256	1249	1252	1213	1242	1231	1250	1260	1259	1260	1260	1256	1260	1223	1252	1260
p4.4.t	1285	1255	1279	1285	1282	1279	1281	1281	1283	1281	1281	1250	1256	1280	1285	1285	1285	1285	1285	1285	1264	1281	1285

solution approaches proposed in Dang et al. (2013b); Ke et al. (2016); Kim et al. (2013) who obtained these solutions respectively within an average computational time of 49.50, 109.30 and 77.30 seconds vs only 21.10 seconds for our HALNS. Observe however that the MSA proposed by Lin (2013) obtained 44 BKS in a very short average computational time of 6.60 seconds.

For Set 6, 12 solutions approaches in addition to our HALNS were able to obtain all 15 BKS. In terms of computational time, the fastest approach was MSA developed by Lin (2013) with an average computational time of 1.40 seconds which is much smaller than the average time required by all the other solution approaches as reported in Table 9.

For set 7, in addition to AuLNS, PSOiA and PMA proposed respectively by Kim et al. (2013), Dang et al. (2013b) and Ke et al. (2016), our HALNS identified all 43 BKS. In

Table 6: Results for set 7 of the small-scale benchmark

Ins	BKS	TMH	GTP	GTF	FVNS	SVNS	SACO	DACO	RACO	SIACO	skVNS	GLS	FPR	SPR	MA	PSOMA	AuLNS	PSOia	MSA	PMA	SHHS	SHHS2	HALNS
p7.2.d	190	190	190	190	190	190	190	190	190	190	182	190	190	190	190	190	190	190	190	190	190	190	190
p7.2.e	290	290	290	290	289	290	290	290	290	290	289	279	290	290	290	290	290	290	290	290	290	290	290
p7.2.f	387	382	387	387	387	387	387	387	387	387	387	340	387	387	387	387	387	387	387	387	384	387	387
p7.2.g	459	459	456	459	459	459	459	459	459	459	457	440	459	459	459	459	459	459	459	459	453	459	459
p7.2.h	521	521	520	520	521	521	521	521	521	521	521	517	521	521	521	521	521	521	521	520	520	521	521
p7.2.i	580	578	579	579	575	579	580	579	579	579	579	568	578	580	580	580	580	580	579	580	572	579	580
p7.2.j	646	638	643	644	643	644	646	646	646	646	632	633	646	646	646	646	646	646	646	646	637	641	646
p7.2.k	705	702	702	705	704	705	705	704	704	704	700	691	702	705	705	705	705	705	705	705	678	700	705
p7.2.l	767	767	758	767	759	767	767	767	767	767	758	748	759	767	767	767	767	767	767	767	742	761	767
p7.2.m	827	817	827	824	824	827	827	827	827	827	827	798	816	827	827	827	827	827	827	794	827	827	827
p7.2.n	888	864	884	888	883	888	888	878	878	878	866	861	888	888	888	888	888	888	888	888	859	878	888
p7.2.o	945	914	933	945	945	945	945	940	941	928	897	932	945	945	945	945	945	945	945	945	941	945	945
p7.2.p	1002	987	1000	1002	1002	1002	1002	991	993	993	955	954	993	1002	1002	1002	1002	1002	1002	972	997	1002	1002
p7.2.q	1044	1017	1041	1043	1038	1044	1043	1043	1043	1029	1013	1043	1044	1044	1044	1044	1044	1044	1043	1044	1005	1043	1044
p7.2.r	1094	1067	1091	1088	1094	1094	1094	1093	1088	1094	1069	1075	1076	1094	1094	1094	1094	1094	1093	1094	1052	1080	1094
p7.2.s	1136	1116	1123	1128	1136	1136	1136	1134	1131	1118	1102	1125	1136	1136	1136	1136	1136	1136	1135	1136	1094	1125	1136
p7.2.t	1179	1165	1172	1174	1168	1179	1179	1179	1179	1179	1154	1142	1168	1175	1179	1179	1179	1179	1172	1179	1128	1160	1179
p7.3.h	25	416	25	25	25	25	25	25	25	25	25	418	25	25	25	25	25	25	25	25	25	25	25
p7.3.i	487	481	487	487	487	487	487	487	487	487	480	480	485	487	487	487	487	487	487	487	487	487	487
p7.3.j	564	563	564	564	562	564	564	564	564	564	543	539	560	564	564	564	564	564	564	564	558	564	564
p7.3.k	633	632	633	633	632	633	633	632	633	633	633	586	633	633	633	633	633	633	633	633	632	633	633
p7.3.l	684	681	683	679	681	681	684	683	684	684	681	668	684	684	684	683	684	684	684	684	681	684	684
p7.3.m	762	756	749	755	745	762	762	762	762	762	743	735	762	762	762	762	762	762	762	762	762	762	762
p7.3.n	820	789	810	811	814	820	820	819	819	820	804	789	813	820	820	820	820	820	820	809	819	820	820
p7.3.o	874	874	873	865	871	874	874	874	874	874	841	833	859	874	874	874	874	874	874	874	856	874	874
p7.3.p	929	922	917	923	926	927	929	925	926	925	918	912	925	927	929	927	929	929	927	929	915	926	929
p7.3.q	987	966	976	987	978	987	987	987	987	987	966	945	970	987	987	987	987	987	987	987	972	987	987
p7.3.r	1026	1011	1018	1022	1024	1022	1026	1024	1021	1022	1009	1015	1017	1021	1026	1026	1026	1026	1026	1026	1003	1019	1026
p7.3.s	1081	1061	1081	1081	1079	1079	1081	1081	1081	1077	1070	1054	1076	1081	1081	1081	1081	1081	1081	1081	1056	1076	1081
p7.3.t	1120	1098	1114	1116	1112	1115	1118	1117	1103	1117	1109	1080	1111	1118	1120	1120	1120	1120	1119	1120	1092	1114	1120
p7.4.g	217	217	217	217	217	217	217	217	217	217	217	209	217	217	217	217	217	217	217	217	217	217	217
p7.4.h	285	285	285	285	285	285	285	285	285	285	283	285	285	285	285	285	285	285	285	285	285	285	285
p7.4.i	366	359	366	366	366	366	366	366	366	366	364	359	366	366	366	366	366	366	366	366	366	366	366
p7.4.k	520	503	520	520	518	520	520	520	520	520	518	511	518	518	520	520	520	520	520	518	518	520	520
p7.4.l	590	576	590	588	588	590	590	590	590	590	575	573	581	590	590	590	590	590	590	576	590	590	590
p7.4.m	646	643	644	646	646	646	646	644	646	646	629	638	646	646	646	646	646	646	646	646	646	646	646
p7.4.n	730	726	723	721	715	730	730	725	725	726	723	698	723	730	726	726	730	730	730	726	726	730	730
p7.4.o	781	776	772	778	770	781	781	778	781	778	778	761	780	780	781	781	781	781	781	776	779	781	781
p7.4.p	846	832	841	839	846	846	846	846	846	846	841	803	842	846	846	846	846	846	846	846	834	846	846
p7.4.q	909	905	902	898	899	906	909	909	909	909	896	899	902	907	909	909	909	909	909	899	909	909	909
p7.4.r	970	966	970	969	970	970	970	970	970	970	964	937	961	970	970	970	970	970	970	952	970	970	970
p7.4.s	1022	1019	1021	1020	1021	1022	1022	1019	1021	1019	1019	1005	1022	1022	1022	1022	1022	1022	1022	1016	1022	1022	1022
p7.4.t	1077	1067	1071	1071	1077	1077	1077	1072	1077	1077	1073	1020	1066	1077	1077	1077	1077	1077	1077	1063	1077	1077	1077

Table 7: Number of best solutions found for each data set of the small-scale benchmark instances

Set	#	TMH	GTP	GTF	FVNS	SVNS	SACO	DACO	RACO	SIACO	skVNS	GLS	FPR	SPR	MA	PSOMA	AuLNS	PSOia	MSA	PMA	SHHS	SHHS2	HALNS
4	54	5	16	15	22	35	30	12	12	13	7	6	17	35	49	48	53	53	38	53	10	26	53
5	45	12	26	44	40	42	42	31	31	30	21	9	33	40	40	43	45	45	44	45	34	40	45
6	15	9	12	14	15	15	15	11	11	13	10	4	12	15	15	15	15	15	15	15	15	15	15
7	43	8	15	20	17	35	41	26	27	28	6	2	16	36	42	40	43	43	36	43	9	24	43
All	157	34	69	93	94	127	128	80	81	84	44	21	78	126	146	146	156	156	133	156	68	105	156

these instances to the BKS computed as follows:

$$Gap(\%) = \sum_{ins=1}^{157} \left(\frac{BKS_{ins} - S_{ins}}{157} \right) \quad (27)$$

where BKS_{ins} is BKS value for instance ins and S_{ins} denotes the solution value obtained by the corresponding solution approach. Table 9 reports for each heuristic the average computational time in seconds for each set.

Table 8: Average gap to the BKS for each data set of the small-scale benchmark instances

Set	#	TMH	GTP	GTF	FVNS	SVNS	SACO	DACO	RACO	SIACO	skVNS	GLS	FPR	SPR	MA	PSOMA	AuLNS	PSOia	MSA	PMA	SHHS	SHHS2	HALNS
4	54	2.07130	0.89585	0.49432	0.28792	0.12035	0.31620	0.91932	1.00903	0.78782	1.31434	3.13737	0.73788	0.11630	0.03055	0.02632	0.00190	0.00190	0.07532	0.00190	1.67613	0.26990	0.00190
5	45	1.42264	0.34805	0.01359	0.06938	0.03402	0.03576	0.23285	0.26022	0.28773	0.62163	2.51528	0.23033	0.04674	0.06154	0.01514	0.00000	0.00000	0.00099	0.00000	0.23166	0.03751	0.00000
6	15	0.81086	0.34337	0.03604	0.00000	0.00000	0.00000	0.15269	0.20263	0.12569	0.53035	1.85077	0.11286	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000	0.00000
7	43	1.18224	0.43780	0.30066	0.40590	0.05804	0.00639	0.14690	0.18032	0.15100	1.34151	3.22574	0.54639	0.04557	0.01281	0.02124	0.00000	0.00000	0.03141	0.00000	1.56445	0.27579	0.00000
Avg	157	1.52145	0.56060	0.25971	0.23009	0.06704	0.12076	0.43776	0.49285	0.40681	1.11712	2.86034	0.48024	0.06588	0.03166	0.01921	0.00065	0.00065	0.03651	0.00065	1.07138	0.17912	0.00065

Table 9: Average CPU time (s) for each data set of the small-scale benchmark instances

Set	TMH	GTP	GTF	FVNS	SVNS	SACO	DACO	RACO	SIACO	SkVNS	GLS	FPR	SPR	MA	PSOMA	AuLNS	PSOiA	MSA	PMA	SHHS	SHHS2	HALNS
4	796.70	105.29	282.92	22.52	457.89	370.90	317.90	307.40	320.40	7.40	11.40	8.60	367.40	182.36	83.89	77.30	218.58	81.00	109.30	107.30	109.70	50.24
5	71.30	69.45	26.55	34.17	158.93	173.60	150.60	143.30	151.30	1.50	3.50	2.90	119.90	35.33	14.72	22.10	49.50	6.60	22.90	30.40	28.10	21.10
6	45.70	66.29	20.19	8.74	147.88	161.10	140.80	135.20	141.70	1.90	4.30	2.10	89.60	39.07	7.59	12.30	47.08	1.40	36.40	14.50	12.20	13.41
7	432.60	158.97	256.76	10.34	309.87	303.50	245.90	233.10	246.50	4.30	12.10	6.30	272.80	112.75	49.09	66.80	97.47	32.20	54.60	82.50	82.50	46.90
Avg	336.58	100.00	146.61	18.94	268.64	252.28	213.80	204.75	214.98	3.78	7.83	4.98	212.43	92.38	38.82	44.63	103.16	30.30	55.80	58.68	58.13	32.91

5.3.1 New optimal solutions

Bianchessi et al. (2018) reported in their work that the number of open instances is equal to 49 however according to the previous published results by El-Hajj et al. (2016) the number of open instances is 45. Hence, in order to reduce this number and provide the literature with new optimal solutions, we addressed these open instances by solving them via the branch-and-cut procedure of CPLEX applied to model M_{TOP} with a time limit of 12 hours. In Table 10 we report the instances solved to optimality for the first time. We present in Table 10 for each instance its name, number of nodes, number of vehicles, the maximum time limit, the optimal solution and the computational time in seconds.

Table 10: New optimal solutions for the small-scale benchmark instances

Instance	$ V $	$ L $	D_{max}	Optimal	CPU (s)
p4.3.o	100	3	63.30	1172	36801.16
p4.3.p	100	3	66.70	1222	8865.11
p4.3.q	100	3	70.00	1253	16925.14

5.4 Results for the large-scale benchmark instances

Considering the fact that only Dang et al. (2013b) and Ke et al. (2016) tested their solution approaches, respectively the PSOiA and the PMA, on the large-scale instances, we compare in the following their best results and the average computational time with our HALNS. According to Dang et al. (2013b), the average relative percentage error (ARPE) between the best value ($Best$) and the mean solution value obtained by the PSOiA, defined by $\frac{Best - mean}{mean}(\%)$, is zero in 251 instances. Hence, only the results for 82 instances are reported. In Table 11, we report the solutions values reported by Dang et al. (2013b) and Ke et al. (2016) as well as those of our HALNS. Table 11 also reports for

each instance the BKS and the best CPU in seconds required to identify the BKS.

The results reported in Table 11 show that the PSOiA requires more computational time in average to reach its best solution value when compared to PMA and HALNS. The average computational time of the PSOiA is 11,031.04 seconds which is very high against 1,004.15 and 843.66 seconds required respectively by the PMA et HALNS. This proves that both PMA and HALNS converge quickly when compared to PSOiA. Moreover, the best computational times reported for each instance show that the PMA and HALNS outperforms PSOiA in terms of computational time for all instances. Observe that for the 81 instances where our heuristic and PMA reach the BKS, HALNS was faster than PMA for 55 instances. In terms of solution quality, the number of BKS reported by the PSOiA, the PMA and our heuristic, over the 82 instances is respectively equal to 71, 81 and 82. Observe that our solution approach reports a new solution for the instance rd400_gen2_m3 with a value of 12,646 which proves that our heuristic is very competitive and deals well even with large-scale instances.

6 Conclusion

In this paper, we have introduced an efficient Hybrid Adaptive Large Neighborhood Search (HALNS) solution approach for the Team Orienteering Problem (TOP), an intensively studied variant of the vehicle routing problem with profits (VRPP). Computational results on two sets of standard benchmark instances for the TOP showed that our heuristic outperforms all state-of-the-art algorithms in terms of solution quality and/or computational time. The HALNS was able to provide the best known solution (BKS) for 386 small-scale instances over 387 and 82 BKS for the 82 large-scale instances with a new BKS. We also proved 3 new optimal solutions. A future research avenue would be to adapt our solution approach to solve more VRPP variants, for example those dealing with time windows or arc routing variants.

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Table 11: Results for the large-scale benchmark instances

Instance	Best Known		PSOiA		PMA		HALNS	
	Sol	CPU (s)	Sol	CPU (s)	Sol	CPU (s)	Sol	CPU (s)
cmt101c_m3	1300	42.00	1300	111.11	1300	42.00	1300	99.03
cmt151b_m3	1385	169.9	1385	754.01	1385	169.90	1385	200.20
cmt151c_m2	1964	291.76	1963	1799.64	1964	368.50	1964	291.76
cmt151c_m3	1916	410.36	1916	1376.24	1916	441.50	1916	410.36
cmt151c_m4	1880	571.69	1880	881.11	1880	826.50	1880	571.69
cmt200b_m2	2096	201.41	2096	4180.99	2096	669.40	2096	201.41
cmt200b_m3	2019	406.66	2019	2711.66	2019	1351.70	2019	406.66
cmt200b_m4	1894	360.34	1894	1515.19	1894	974.50	1894	360.34
cmt200c_m2	2818	409.36	2818	7320.26	2818	1048.30	2818	409.36
cmt200c_m3	2766	300.01	2766	4217.29	2766	1200.00	2766	300.01
cmt200c_m4	2712	403.99	2712	3004.10	2712	1411.40	2712	403.99
eil101b_m3	916	123.58	916	134.39	916	160.60	916	123.58
eil101c_m2	1305	250.50	1305	452.79	1305	250.50	1305	292.36
eil101c_m3	1251	95.00	1251	227.61	1251	95.00	1251	118.54
gil262a_m2	4078	501.96	4078	5907.29	4078	2100.00	4078	501.96
gil262a_m4	3175	139.36	3175	271.83	3175	222.60	3175	139.36
gil262b_m2	8081	605.74	8081	7473.18	8081	1267.80	8081	605.74
gil262b_m3	7585	498.05	7585	7276.80	7585	1027.20	7585	498.05
gil262b_m4	6781	342.81	6781	4878.64	6781	912.60	6781	342.81
gil262c_m2	11030	786.29	11030	27500.87	11030	1309.00	11030	786.29
gil262c_m3	10757	723.19	10757	14553.76	10757	1375.60	10757	723.19
gil262c_m4	10281	561.41	10281	8472.01	10281	1997.00	10281	561.41
bier127_gen1_m2	106	159.95	106	1153.87	106	673.50	106	159.95
bier127_gen1_m3	103	237.41	103	591.89	103	470.10	103	237.41
bier127_gen2_m2	5464	398.80	5464	1132.57	5464	398.80	5464	402.71
bier127_gen2_m3	5393	291.27	5393	648.08	5393	359.30	5393	291.27
bier127_gen2_m4	5123	383.80	5122	657.57	5123	383.80	5123	401.36
bier127_gen3_m2	2885	296.70	2885	1301.27	2885	296.70	2885	563.10
bier127_gen3_m3	2706	290.84	2706	711.74	2706	509.60	2706	290.84
bier127_gen3_m4	2402	227.70	2402	680.79	2402	227.70	2402	232.88
gil262_gen1_m3	101	482.60	101	1769.31	101	482.60	101	754.03
gil262_gen1_m4	78	123.50	78	155.76	78	123.50	78	199.11
gil262_gen2_m2	7498	403.12	7498	7356.65	7498	742.10	7498	403.12
gil262_gen2_m3	5615	391.54	5615	3304.55	5615	1163.80	5615	391.54
gil262_gen3_m2	7183	284.20	7183	9129.30	7183	284.20	7183	566.07
gil262_gen3_m4	2507	249.61	2507	276.42	2507	308.80	2507	249.61
gr229_gen1_m4	223	46.60	223	11922.02	223	46.60	223	496.20
gr229_gen2_m3	11566	711.56	11566	14197.21	11566	1665.30	11566	711.56
gr229_gen2_m4	11355	401.36	11355	18799.50	11355	2272.00	11355	401.36
gr229_gen3_m3	8056	998.67	8056	14090.06	8056	1065.30	8056	998.67
gr229_gen3_m4	7651	781.50	7621	11399.71	7651	781.50	7651	881.57
kroA150_gen2_m2	4335	431.10	4335	892.98	4335	495.90	4335	431.10
kroA150_gen3_m3	2726	174.03	2726	538.01	2726	597.20	2726	174.03
kroA200_gen1_m4	81	116.22	81	560.29	81	503.40	81	116.22
kroB200_gen1_m2	111	317.53	111	2344.53	111	663.90	111	317.53
kroB200_gen2_m2	6185	426.70	6185	3467.26	6185	426.70	6185	487.02
kroB200_gen2_m4	4944	396.09	4944	640.66	4944	582.40	4944	396.09
kroB200_gen3_m2	4765	500.11	4765	6306.62	4765	513.90	4765	500.11
kroB200_gen3_m3	3028	570.02	3028	1713.88	3028	741.50	3028	570.02
lin318_gen1_m2	180	1168.30	180	20667.24	180	1168.30	180	2906.27
lin318_gen1_m3	149	221.21	149	9014.64	149	721.40	149	221.21
lin318_gen2_m2	9544	1924.60	9544	23804.82	9544	1924.60	9544	2002.18
lin318_gen2_m3	7807	1413.50	7786	9773.63	7807	1413.50	7807	1633.24
lin318_gen3_m2	7936	631.81	7936	44029.00	7936	1547.30	7936	631.81
lin318_gen3_m4	3797	140.04	3797	1446.26	3797	970.70	3797	140.04
pr136_gen1_m2	63	107.50	63	451.13	63	107.50	63	368.14
pr136_gen2_m2	3646	154.75	3641	601.31	3646	281.60	3646	154.75
pr264_gen1_m4	107	203.99	107	503.07	107	289.80	107	203.99
pr264_gen2_m2	6635	656.10	6635	2048.20	6635	719.00	6635	656.10
pr264_gen2_m3	6420	555.02	6420	938.39	6420	859.00	6420	555.02
pr264_gen2_m4	5584	300.71	5584	590.79	5584	663.20	5584	300.71
pr264_gen3_m3	2772	922.50	2772	1037.51	2772	922.50	2772	1569.28
pr299_gen1_m2	139	366.25	139	4775.93	139	573.40	139	366.25
pr299_gen1_m3	111	431.02	111	1303.73	111	506.00	111	431.02
pr299_gen1_m4	84	201.36	84	383.48	84	340.30	84	201.36
pr299_gen2_m3	6018	704.50	6018	1446.05	6018	909.70	6018	704.50
pr299_gen2_m4	4457	263.01	4457	593.41	4457	767.70	4457	263.01
pr299_gen3_m2	5729	713.53	5729	11872.55	5729	1489.50	5729	713.53
pr299_gen3_m3	3655	678.29	3655	2705.82	3655	1058.20	3655	678.29
pr299_gen3_m4	2268	286.25	2268	455.64	2268	402.40	2268	286.25
rat195_gen2_m2	5148	345.91	5148	2156.98	5148	886.60	5148	345.91
rat195_gen3_m3	2574	288.37	2574	721.82	2574	369.50	2574	288.37
ts225_gen2_m2	5859	700.55	5859	2998.43	5859	759.60	5859	700.55
rd400_gen2_m2	13045	3220.60	12993	77049.22	13045	3220.60	13045	4203.21
rd400_gen2_m3	12646	2852.70	12645	53707.14	12645	2852.70	12646	2901.63
rd400_gen2_m4	12032	3299.30	12032	42001.58	12032	3299.30	12032	4031.71
rd400_gen1_m2	232	3066.60	230	56767.29	232	3066.60	232	4005.69
rd400_gen1_m3	224	2844.00	222	62476.08	224	2844.00	224	4263.27
rd400_gen1_m4	213	1985.40	213	34744.80	213	1985.40	213	3103.02
rd400_gen3_m2	12431	2418.40	12428	96178.70	12431	2418.40	12431	2901.71
rd400_gen3_m3	11639	3500.00	11639	68074.77	11639	3500.00	11639	3709.18
rd400_gen3_m4	10436	3500.00	10417	48462.77	10436	3500.00	10436	3766.10
Average				11,031.04		1,004.15		843.66