Tournament Selection Algorithm for the Multiple Travelling Salesman Problem

Giorgos Polychronis and Spyros Lalis
University of Thessaly, Volos, Greece

Keywords: Multiple Travelling Salesman Problem, Tournament Selection, Large Neighbourhood Search, Quality/Execution Time Trade-off.

Abstract: The multiple Travelling Salesman Problem (mTSP) is a generalization of the classic TSP problem, where the cities in question are visited using a team of salesmen, each one following a different, complementary route. Several algorithms have been proposed to address this problem, based on different heuristics. In this paper, we propose a new algorithm that employs the generic tournament selection heuristic principle, hybridized with a large neighbourhood search method to iteratively evolve new solutions. We describe the proposed algorithm in detail, and compare it with a state-of-the-art algorithm for a wide range of public benchmarks. Our results show that the proposed heuristic manages to produce solutions of the same or better quality at a significantly lower runtime overhead. These improvements hold for Euclidean as well as for general topologies.

1 INTRODUCTION

The Travelling Salesman Problem (TSP) is a well studied combinatorial problem, which is NP-hard. The mTSP is a more general variant where multiple salesmen visit the cities of interest in parallel. A common objective is to minimize the total cost, which is the sum of the cost of the different routes that are followed by the salesmen. This version is also known as the min-sum problem. A different objective is to minimize the travel cost of the most costly (worst) route, referred to as the min-max or min-makespan problem. In practical terms, this is equivalent to load-balancing the task of city visits among the available salesmen.

The min-max mTSP is directly relevant to application scenarios where a given task should be completed with the smallest possible delay. Besides traditional logistics and transport applications, this is a key concern in several modern applications that involve unmanned vehicles, such as drones. For example, in smart agriculture, multiple drones can be used to scan large crop fields and plantations in order to spot areas that need more irrigation or a stronger dose of pesticide. Similarly, in a search and rescue operation, multiple drones can be employed to scan a large territory in order to detect missing persons. In both cases it is obviously important to minimize the mission completion time, so that one avoids production losses and manages to save human lives, respectively.

In this paper we propose a hybrid algorithm for the min-max mTSP, which combines a tournament selection heuristic with a large neighbourhood search method. The algorithm supports two different methods for the mutation of solutions, one designed for general problems and one for problems where the edge costs reflect the Euclidean distance between the points of travel. We compare the proposed algorithm with a state-of-the-art algorithm for a range of public benchmarks, showing that it achieves solutions of equal or slightly better quality while being significantly faster.

To the best of our knowledge, this is the first time tournament selection is used as the top-level heuristic to tackle the mTSP. Unlike other approaches, instead of keeping or even increasing the size of the initial population in order to explore more neighbourhoods, the proposed method starts with a large random initial population and iteratively decreases its size by keeping the best solutions, thereby focusing the search effort on the most promising ones.

The rest of the paper is structured as follows. Section 2 gives an overview of related work. Section 3 provides a formal description of the min-max mTSP. Section 4 presents our algorithm in detail. Section 5 discusses the performance of the proposed algorithm. Finally, Section 6 concludes the paper.
2 RELATED WORK

The mTSP has been studied extensively and there is a wide literature on different solutions for it. Indicative surveys can be found in (Anbuudayasankar et al., 2014), (Gutin and Punnen, 2006), (Davendra, 2010). In this paper, we focus on the single depot min-max variant of the problem, where all salesmen start from and have to return back to the same city, and where the objective is to minimize the longest / most costly path. Next, we give an overview of the various algorithms that have been proposed for this problem.

A popular method for tackling the mTSP are genetic algorithms. A genetic algorithm is basically a metaheuristic that is inspired by the principle of natural selection. Genetic algorithms start with an initial population, where each individual (chromosomes) represent a different solution to the problem. New solutions can be created either as the result of crossover operations between two different solutions or by performing mutation operations on an individual solution. Given that the population is not allowed to exceed a maximum number of solutions, only the fittest ones are typically selected to remain in the population while the rest are dropped. In (Carter and Ragsdale, 2006), the two-part chromosome representation is proposed for the mTSP, where a solution is encoded using a n-length part that is the order of cities together with a m-length part that corresponds to the assignment of cities to the different salesmen. This encoding reduces the search space of the problem compared to other representations. This representation is also used by (Yuan et al., 2013) to devise a new operator that generates a new solution by removing and reinserting genes (cities) at each salesman separately while modifying the second part of the representation in a random way. This approach improves the search component of the algorithm. The group-based genetic algorithmic principle was first introduced in (Falkenauer, 1992) in combination with a two-part chromosome, where the first part encodes a solution of the problem and the second part includes the groups of the main part. The mutation and crossover operators are applied in the second part. Based on this approach, (Brown et al., 2007) proposed a grouping genetic algorithm for the mTSP with a suitably adapted solution structure. Finally, (Singh and Baghel, 2009) propose a grouping genetic algorithm with a different solution representation, where the solutions are represented as m different routes without any ordering or mapping to a specific salesman. This makes it possible to reduce the redundant individuals in a population.

Several researchers have proposed nature-inspired methods. In (Venkatesh and Singh, 2015), the authors propose two metaheuristic solutions for the min-max mTSP, an artificial bee colony algorithm and an invasive weed optimization algorithm (IWO). The former is an optimization technique that simulates the foraging behaviour of honey bees. On the other hand, IWO is a technique inspired by the weed colonization and distribution in the ecosystem. The IWO algorithm starts from an initial population of weeds, each representing a solution. Based on the fitness of the weeds they produce a number of seeds, which in their turn join the previous population. However, the number of weeds in the population must remain lower than an upper bound, so there is strong similarity to the genetic algorithms where the fittest individuals stay in the population. (Liu et al., 2009) and (Vallivaara, 2008) approach the problem using an ant colony optimization algorithm. This is a probabilistic technique, simulating an ant colony and the pheromone used by ants to communicate with each other in order to find good paths toward a food source. Simulated ants move to a customer/city/node randomly, but with a higher chance to pick nodes with high pheromone trails. An approach based on neural networks is proposed in (Somhom et al., 1999). In (Lupoae et al., 2019), the authors hybridize the neural network approach with different metaheuristic techniques such as evolutionary algorithms and ant colony systems.

In (Wang et al., 2017) a memetic algorithm is proposed, based on variable neighbourhood descend. A memetic algorithm is a hybridization of a genetic algorithm with a local search procedure. Variable neighbourhood descend is a local search where multiple neighbourhoods of a solution are checked until a local minimum is reached. Each neighbourhood corresponds to a different mutation operator. (Soylu, 2015) propose a general variable neighbourhood search. The general variable neighbourhood search is a metaheuristic that starts from an initial feasible solution (which at first is also the current solution), improves the current solution with a local search procedure (it usually uses multiple operators) and escapes local minimums with a shaking function.

(França et al., 1995) and (Golden et al., 1997) propose a tabu search, which is a metaheuristic technique to escape local minimums. The solution moves to the best neighbour solution and avoids cycling by keeping a list of forbidden moves, the so called tabu list. The authors in (França et al., 1995), also propose two exact algorithms to tackle the min-max problem. (Vandermeulen et al., 2019) propose a task allocation strategy to solve the mTSP. They present an algorithm that first partitions the graph to m subgraphs, and then solve the 1-TSP for each subgraph.
In (Bertazzi et al., 2015), a comparison is made between the min-sum and min-max mTSP. It is shown that the length of the longest tour in the min-sum problem is at most $m$ times longer than the length of the longest tour in the min-max problem with $m$ vehicles, whereas the total cost is at most $m$ times higher in the min-max than in the min-sum problem. The fact that min-sum mTSP solutions can be highly suboptimal for the min-max mTSP justifies the design of heuristic and metaheuristic algorithms specifically for the latter. But one should also keep in mind that a min-max solution may result to higher aggregated cost compared to a min-sum solution.

Finally, there are approaches for finding exact solutions to the mTSP, such as (França et al., 1995). However, given the complexity of the problem, these are not practically applicable when the number of cities is large and there are many alternative paths that can be followed by the salesmen to visit them.

3 PROBLEM FORMULATION

The topology for the multiple Travelling Salesman Problem (mTSP) can be abstracted as a directed graph $G = (\mathcal{N}, \mathcal{E})$, where $\mathcal{N}$ is the set of nodes and $\mathcal{E}$ is the set of edges in $G$. A node $n_i \in \mathcal{N}$, $i \neq 0$ represents a customer that needs to be visited. We assume a single depot node $n_0$, which is the starting point for all salesmen. An edge $e_{ij} \in \mathcal{E}$ represents the ability to move directly from node $n_i$ to node $n_j$. Each edge $e_{ij}$ is associated with a cost $c_{ij} > 0$, which is the time it takes to move from $n_i$ to $n_j$. The edge costs can be defined based on the Euclidean distance between the locations of the nodes (Euclidean problem), or they may not be directly related to the node’s location (general problem). In the latter case, it is possible to capture in a flexible way additional factors that may affect travel time, like the quality, width, curviness, steepness of a road, which can have significant impact in travel time. Note that edge costs can be symmetrical, where $c_{ij} = c_{ji}, \forall n_i, n_j \in \mathcal{N}$, or asymmetrical, where $\exists n_i, n_j \in \mathcal{N}; c_{ij} \neq c_{ji}$.

Assuming a team of several salesmen who can travel in parallel to each other, the goal is to find a route for each salesman, such that each node is visited only once and all the nodes are visited by some salesman. The min-max optimization objective is to minimize the cost of the longest route.

More formally, let the route $r_m$ of the $m^{th}$ salesman, $1 \leq m \leq M$, where $M$ is the number of salesmen. It can be encoded as a sequence of nodes, where $r_m[k]$ is the $k^{th}$ node in $r_m$, where $1 \leq k \leq \text{len}(r_m)$ and $\text{len}(r_m)$ is the length of the route. Equivalently, we say that $e_{ij} \in r_m$ if $r_m[k] = n_i$ and $r_m[k + 1] = n_j$ for $1 \leq k \leq \text{len}(r_m) - 1$. The cost of route $r_m$ is $\text{cost}(r_m) = \sum_{e_{ij} \in r_m} c_{ij}$. We say that route $r_m$ is properly formed if it starts from the depot node and ends at the depot node, so $r_m[1] = n_0$ and $r_m[\text{len}(r_m)] = n_0$, and if it does not overlap with the route $r_{m'}$ of another salesman, so $r_m \cap r_{m'} = \emptyset, 1 \leq m, m' \leq M$. Then, the objective is to find $M$ properly formed routes, so that $\max_{1 \leq m \leq M} \text{cost}(r_m)$ is minimized.

4 TS-LNS ALGORITHM

This section describes the proposed algorithm. It is a heuristic based on the principle of tournament selection (TS), combined with the large neighbourhood search (LNS) method, originally proposed by (Shaw, 1998). Each solution is a list of $M$ routes, one for each salesman. The representation of the routes is similar to the one used in (Singh and Baghel, 2009), (Venkatesh and Singh, 2015) and (Wang et al., 2017). As a fitness function for a given solution, we use the inverse of the cost of the most expensive (worst) route. When comparing between two solutions, we prefer the one for which the fitness function returns the larger value.

In the sequel, we present the algorithm in a top-down fashion. We start with the main logic and then proceed to discuss the different functional components of the algorithm in more detail.

4.1 Top-level Iteration Function

The starting point of the algorithm is the TS-LNS() function, described in Algorithm 1. It builds an initial population consisting of $\text{MaxPopSize}$ random solutions, and subsequently evolves this population in an iterative fashion.

In each iteration, the fittest solutions from the previous population are kept, decreasing the size of the population by a factor $f$. For each solution in the remaining population, a large neighbourhood search (LNS) is performed.

The iterations are repeated until the size of the population drops to/below a pre-specified threshold $\text{MinPopSize}$. The fittest of the remaining solutions is returned as the end result.

4.2 Large Neighbourhood Search

The large neighbourhood search procedure is described as a separate function LNS() in Algorithm 2. It takes a solution as input and returns as a result another solution, which is produced by trying out a num-
Algorithm 1: TS-LNS algorithm for $M$ salesmen (option $\text{rmvopt}$ sets the node removal method).

\begin{verbatim}
function TS-LNS($N, M, \text{rmvopt}$)
    nullsol ← ∅
    pop ← {}
    repeat $M$ times
        nullsol = nullsol + [{n_0, n_0}]
    end repeat
    repeat $\text{MaxPopSize}$ times
        pop ← pop + INSERT(nullsol, $N$
    end repeat
    sort(pop)
    mut ← initLNSMutations()
    repeat
        pop ← getFittest(pop, size(pop) / $f$
        for each sol ∈ pop do
            sol ← LNS(sol, mut, $\text{rmvopt}$
        end for
        sort(pop)
        mut ← adjustLNSMutations(mut)
    until size(pop) ≤ $\text{MinPopSize}$
    return getFittest(pop, 1)
end function
\end{verbatim}

Algorithm 2: LNS method (option $\text{rmvopt}$ sets the node removal method).

\begin{verbatim}
function LNS(sol, nofmutations, $\text{rmvopt}$)
    if $\text{rmvopt} =$ $\text{RAND}$ then
        lower, upper ← $\alpha$ $\times$ $|N|, \beta$ $\times$ $|N|$
    else if $\text{rmvopt} =$ $\text{PROXIMITY}$ then
        lower, upper ← $\alpha$ $\times$ $\sqrt{|N|}, \beta$ $\times$ $\sqrt{|N|}$
    end if
    best ← sol
    repeat $\text{nofmutations}$ times
        rmv ← random(lower, upper)
        if $\text{rmvopt} =$ $\text{RAND}$ then
            tmp, free ← $\text{RMVR}$ (best, rmv)
        else if $\text{rmvopt} =$ $\text{PROXIMITY}$ then
            seeds ← random(1, upper / 10)
            tmp, free ← $\text{RMVP}$ (best, rmv, seeds)
        end if
        new ← INSERT(tmp, free)
        if fitness(new) $>$ fitness(best) then
            best ← new
        end if
    end repeat
    return best
end function
\end{verbatim}

The number of so-called mutations. The number of mutations to be performed is a parameter, provided by the top-level TS-LNS() function.

Each mutation generates a new solution based on the best solution found up to that point, first by destroying it and then by repairing it. The destruction operation involves the removal of some nodes from their assigned routes, and the repair operation reinserts those nodes to some (other) routes. If the new solution is fitter than the current one, it is adopted as the best solution, which, in turn, will be used as a basis for the remaining mutations.

The node insertion and removal methods used to implement the mutations are discussed separately. Note that LNS() is designed to work using two different node removal methods. The selection is done via the $\text{rmvopt}$ parameter, which is set by the user when invoking the top-level TS-LNS() function. In any case, the number of nodes to be removed and then reinserted in every mutation is decided randomly. However, the interval for this random pick is defined as a function of either $|N|$ or $\sqrt{|N|}$, depending on the node removal method used.

4.3 Node Insertion

The node insertion logic is given as a separate function $\text{INSERT}()$ in Algorithm 3. This seems to be similar to the approach used in (Venkatesh and Singh, 2015), however the authors only give a very informal (verbal) description for it.

Briefly, a node is picked randomly from the set of nodes to be incorporated in the solution, and an exhaustive search is performed to find the best route and the best position within that route for the node in question. The objective for the insertion is to minimize the cost of the worst (most costly) route in the solution. The current solution is updated accordingly. The process is repeated until all nodes have been added, and the resulting solution is returned.

The routes are considered in such an order so that the worst route with the largest cost will be checked last. This way, the worst route will be checked only if the node’s insertion at any other route makes that route even more costly than the currently worst route. Also, if several insertion options result to the same worst-case cost, as a tie-break we pick the one that minimizes the cost increase for the route where the node is added. These optimizations are not shown in Algorithm 3, for brevity.

Figure 1 gives an indicative example for the insertion of a node in a solution that includes two routes (for two salesmen). In this case, the node is added to the blue route (on the right) because this does not increase the cost of the worst (most costly) orange route (on the left). Also, the node is added in the blue route.
Algorithm 3: Node insertion method.

function INSERT(sol, nodes)
    cur ← sol
    while nodes ̸= ∅ do
        minwcost ← ∞ ⊿ min cost of worst route
        for each i ∈ cur (increasing cost order) do
            r′ ← addNode(r, n, n′)
            wc ← worstCost(cur − r + r′)
            if wc < minwcost then
                best r, best r′ ← r, r′
                minwcost ← wc
            end if
        end for
    end while
    return cur
end function

in a position that minimizes the cost increase.

The node insertion function is invoked in two places. On the one hand, it is used in the top-level TS-LNS() function to construct the initial population. In this case, different random solutions are generated by inserting each time the full set of nodes to an empty solution, thereby building a solution from scratch. On the other hand, it is used in the LNS() function in order to repair a solution, by adding-back the nodes that have been previously removed from it in the destruction process.

4.4 Node Removal (Route Destruction)

For the destruction of a given solution, we support two different node removal methods, which are described in Algorithm 4.

The first method, shown in function RMVR(), removes a number of nodes from the given solution in a random way. Figure 2 gives an example of such random node removal, followed by the node insertion. This method is suitable for the general form of the problem, where edge costs do not necessarily reflect the Euclidean distance between the nodes.

The second method, in function RMVP(), removes nodes in a more targeted way, assuming that the edge costs reflect the Euclidean distance between nodes. The rationale is to remove nodes that are in the proximity of so-called seed nodes (the number of seeds is an additional parameter of this method). The seed nodes are picked randomly, but the rest of the nodes to be removed are picked with reference to the seed nodes. More specifically, for each seed the method removes the nodes that are closer to it, based on the costs of the edges that connect the seed to other nodes. As a form of balancing, the total number of nodes to be removed is evenly distributed among the seed nodes. We refer to this method as the proximity-based method, as opposed to the fully random node removal method. Figure 3 gives an example of the proximity-based node removal, followed by node insertion.

The node removal functions are invoked from the LNS() function, for a randomly chosen number of nodes. When using the proximity-based node removal method, the number of seed nodes is also chosen in random but from a smaller interval so that the number of seeds is guaranteed to be smaller than the total number of nodes to be removed. Note that RMVR() is always invoked for a number of nodes that is in the order of |\mathcal{N}|, whereas RMVP() is invoked for a number of nodes in the order of \sqrt{|\mathcal{N}|}. The rationale for removing (and then reinserting) fewer nodes when using the proximity-based method is that since in this case removal is more targeted, around relatively few seed nodes, removing a large number of nodes in the same neighbourhood would lead to an overly aggressive destruction of the current solution, which actually reduces the chances of finding a better one.
Figure 1: Sequence of node insertion for a solution with two routes (from left to right). The algorithm first checks all possible insertion points in both routes (to avoid clutter, only the best option for each route is shown). The algorithm chooses to insert the node in the blue route. This is because the orange route has a total cost of 12 which would further increase to 14 if the node would be added there, whereas by adding the node to the blue route its cost increases to 12, without increasing the cost of the worst / most expensive route, which remains 12 as before.

Figure 2: Sequence of random destruction with a following repair for a solution with two routes (from left to right). Destruction is performed by removing a total of six nodes. The nodes are all chosen randomly, and then they are reinserted in the solution using the node insertion method (insertion details not shown).

Figure 3: Sequence of proximity-based destruction with a following repair for a solution with two routes (from left to right). Destruction is performed based on two randomly selected seed nodes, which happen to belong to different routes. For each seed, another two nodes are removed, chosen based on their proximity to the respective seed node. Note that the nodes are chosen based on their physical proximity to the seed, and may be part of a different route. In total, six nodes are removed, and are reinserted in the solution using the node insertion method (insertion details not shown).
4.5 Complexity

We discuss the complexity of the algorithm in a bottom-up fashion, starting from the node insertion and removal functions, then for the large neighbourhood search and finally for the entire algorithm. For convenience, we let \( |N| \).

The \textsc{Insert()} function checks for every node to be added every possible insertion point in the routes of the current solution. Given that an exhaustive search is performed for each node, this procedure has complexity of \( O(k \times N) \), where \( k \) is the number of nodes that need to be added.

The random node removal function \textsc{RMVR()} has \( O(k) \) complexity, where \( k \) is the number of nodes to remove. The same holds for the proximity-based removal function \textsc{RMVP()}, where \( k \) is the total number of nodes to be removed (the seeds plus the nodes in proximity).

In each mutation that is performed within \textsc{LNS()}, the number \( k \) of nodes to be removed from and then reinserted into the solution is chosen randomly. However, recall that when using \textsc{RMVR()} then \( k \) is in the order of \( N \), but when using \textsc{RMVP()} then \( k \) is in the order of \( \sqrt{N} \) (see Algorithm 2). As a consequence, in the first case, the combined complexity of every mutation is \( O(N) + O(N \times N) \) which translates to \( O(N^2) \), whereas in the second case the complexity is \( O(\sqrt{N}) + O(\sqrt{N} \times \sqrt{N}) \) or equivalently \( O(N \times \sqrt{N}) \).

Finally, we focus on the top-level \textsc{TS-LNS()} function (Algorithm 1). Note that the number of \textsc{LNS()} invocations decrease in each iteration as the size of the population becomes smaller, but the number of mutations that are performed in each invocation of \textsc{LNS()} is also adjusted. Assuming an average of \( K \) total \textsc{LNS} mutations in each top-level iteration, and a total number of \( I \) iterations, the overall complexity of the algorithm is \( O(I \times K \times N^2) \) when using the random node removal method and \( O(I \times K \times \sqrt{N} \times N) \) when using the proximity-based method. Note that, in turn, \( I \) depends on the size of the initial population \textit{MaxPopSize}, the lower threshold for the population size \textit{MinPopSize} and the rate \( f \) at which the size of population is decreased in each iteration.

5 EVALUATION

We compare the proposed \textsc{TS-LNS} algorithm with a state of the art algorithm, the \textsc{IWO} algorithm proposed in (Venkatesh and Singh, 2015). A recent comparison that is presented in (Wang et al., 2017) shows that \textsc{IWO} is dominant in various benchmark problems. Next, we describe the experimental setup and configurations of the two algorithms, and then we discuss the results obtained through experiments on both Euclidean and general problems/graphs.

5.1 Setup/Configuration

We implement the \textsc{IWO} algorithm and the \textsc{TS-LNS} algorithm in Python 3.5.2, and run them on a Ubuntu 16.04 distribution in a VM using Vmware on top of Windows 10. The machine we use to run the experiments has an Intel i7-8550u CPU at 1.8GHz-4.0GHz and 8GB of RAM. The CPU has 4 physical cores with hyperthreading support for a total of 8 threads. The VM is configured to have 6 virtual cores (mapped to 6 threads) and 4GB of RAM.

We configure the \textsc{IWO} algorithm to perform 100 top-level iterations. Each such iteration leads to 300 node removal/insertion operations, yielding a total of 30000 operations.

The \textsc{TS-LNS} algorithm is configured to run for \textit{MaxPopSize} = 100 and \textit{MinPopSize} = 6. The rate of population reduction is set to \( f = 2 \), so in every iteration we keep only half of the population, the fittest 50% of the solutions. In this configuration, \textsc{TS-LNS} performs four top-level iterations.

Regarding the number of \textsc{LNS} mutations that are performed on each solution of the current population, we initially start with 200 \textsc{LNS} mutations, increasing this number by 200 in each iteration. The rationale is for the search effort to be smaller when the number of solutions is large, and increase as the number of solutions gets smaller. More specifically, 200 mutations are performed for each of the fittest 50 random solutions in the first iteration, 400 \textsc{LNS} mutations are performed for each of the fittest 25 solutions in the second iteration, and 600 \textsc{LNS} mutations are performed for each of the fittest 12 solutions in the third iteration. For the remaining 6 solutions, as an exception, only 467 \textsc{LNS} mutations are performed in order to have a total of 30002 node removal/insertion operations, on par with the \textsc{IWO} algorithm.

We refer to \textsc{TS-LNS} with the random node removal method as \textsc{TS-LNS-g} given that this configuration is more suitable for the general form of \textsc{mTSP}. In this case, we set \( \alpha = 0.2 \) and \( \beta = 0.4 \), so that the interval that is used to randomly pick the number of nodes to be removed is \([0.2 \times N,0.4 \times N]\). \textsc{TS-LNS} with the proximity-based node removal method is referred to as \textsc{TS-LNS-e} as this is more suitable for the Euclidean form of \textsc{mTSP}. When using this configuration, we set \( \alpha = 1.0 \) and \( \beta = 4.0 \), so the respective interval is \([\sqrt{N},4 \times \sqrt{N}]\).
Table 1: Results of IWO.

<table>
<thead>
<tr>
<th>Benchmark</th>
<th>M</th>
<th>Cost Avg</th>
<th>Cost Std</th>
<th>Exec (s)</th>
</tr>
</thead>
<tbody>
<tr>
<td>eil51</td>
<td>3</td>
<td>159.56</td>
<td>0</td>
<td>16.58</td>
</tr>
<tr>
<td></td>
<td>5</td>
<td>118.13</td>
<td>0</td>
<td>18.71</td>
</tr>
<tr>
<td></td>
<td>10</td>
<td>112.08</td>
<td>0</td>
<td>22.86</td>
</tr>
<tr>
<td>kroB100</td>
<td>3</td>
<td>8503.41</td>
<td>22.73</td>
<td>56.69</td>
</tr>
<tr>
<td></td>
<td>5</td>
<td>7008.01</td>
<td>15.06</td>
<td>63.61</td>
</tr>
<tr>
<td></td>
<td>10</td>
<td>6700.04</td>
<td>0</td>
<td>75.57</td>
</tr>
<tr>
<td>ch150</td>
<td>3</td>
<td>2455.21</td>
<td>20.66</td>
<td>124.20</td>
</tr>
<tr>
<td></td>
<td>5</td>
<td>1768.66</td>
<td>8.86</td>
<td>135.26</td>
</tr>
<tr>
<td></td>
<td>10</td>
<td>1554.64</td>
<td>0</td>
<td>162.98</td>
</tr>
<tr>
<td>lin318</td>
<td>3</td>
<td>17138.27</td>
<td>161.83</td>
<td>593.22</td>
</tr>
<tr>
<td></td>
<td>5</td>
<td>12379.09</td>
<td>68.36</td>
<td>651.16</td>
</tr>
<tr>
<td></td>
<td>10</td>
<td>9816.99</td>
<td>20.62</td>
<td>751.88</td>
</tr>
</tbody>
</table>

Table 2: Results of TS-LNS-g.

<table>
<thead>
<tr>
<th>Benchmark</th>
<th>M</th>
<th>Cost Avg</th>
<th>Cost Std</th>
<th>Exec (s)</th>
</tr>
</thead>
<tbody>
<tr>
<td>eil51</td>
<td>3</td>
<td>159.56</td>
<td>0</td>
<td>13.39</td>
</tr>
<tr>
<td></td>
<td>5</td>
<td>118.13</td>
<td>0</td>
<td>15.03</td>
</tr>
<tr>
<td></td>
<td>10</td>
<td>112.08</td>
<td>0</td>
<td>18.13</td>
</tr>
<tr>
<td>kroB100</td>
<td>3</td>
<td>8497.79</td>
<td>19.69</td>
<td>43.98</td>
</tr>
<tr>
<td></td>
<td>5</td>
<td>6982.58</td>
<td>17.05</td>
<td>48.02</td>
</tr>
<tr>
<td></td>
<td>10</td>
<td>6700.04</td>
<td>0</td>
<td>59.40</td>
</tr>
<tr>
<td>ch150</td>
<td>3</td>
<td>2446.41</td>
<td>15.03</td>
<td>97.41</td>
</tr>
<tr>
<td></td>
<td>5</td>
<td>1764.80</td>
<td>8.68</td>
<td>107.05</td>
</tr>
<tr>
<td></td>
<td>10</td>
<td>1554.64</td>
<td>0</td>
<td>128.31</td>
</tr>
<tr>
<td>lin318</td>
<td>3</td>
<td>16556.07</td>
<td>109.40</td>
<td>481.20</td>
</tr>
<tr>
<td></td>
<td>5</td>
<td>11701.93</td>
<td>53.67</td>
<td>486.72</td>
</tr>
<tr>
<td></td>
<td>10</td>
<td>9731.16</td>
<td>0</td>
<td>581.72</td>
</tr>
</tbody>
</table>

5.2 TS-LNS-g vs. IWO for Euclidean Problems

In a first set of experiments, we compare TS-LNS-g against IWO. As input graphs, we use the eil51, kroB100, ch150 and lin318 benchmarks from the TSPLIB suite (Reinelt, 1991). These correspond to Euclidean problems for graphs with 51, 100, 150 and 318 nodes, respectively. For each benchmark, we run the algorithms for a team of 3, 5 and 10 salesmen. The results for IWO are given in Table 1 and for TS-LNS-g in Table 2. We report the averages over 20 runs.

As far as the quality of the solutions is concerned, TS-LNS-g produces the same solutions as IWO for the small problem with 51 nodes, and equal or better solutions for the larger problems. More specifically, the solutions of TS-LNS-g are on average marginally better, by 0.1% and 0.2%, than those of IWO for 100 and 150 nodes, respectively. For the problem with 318 nodes, the solution of TS-LNS-g is on average 3.2% better than IWO. The standard deviation is small in all cases, with TS-LNS-g having an even smaller deviation than IWO.

We note that both algorithms manage to find the optimal solution in the problems with 51, 100 and 150 nodes with 10 salesmen. In all these cases, the cost of the solution is indeed equal to twice the cost of the edge that connects the depot node and the node that is farthest away from it (it is impossible for the worst route to have a lower cost). Moreover, TS-LNS-g also finds optimal solution for the problem with 318 nodes and 10 salesmen.

At the same time, TS-LNS-g is considerably faster than IWO, as shown in Figure 4. The average speed-up is equal to 1.25x, 1.30x, 1.27x and 1.31x for the benchmarks with 51, 100, 150 and 318 nodes, respectively, at an overall average of 1.28x. Note that both algorithms perform the same number of mutations, with each mutation (node removal and reinsertion operation) having $O(N^2)$ complexity. However, the mutations of TS-LNS-g involve fewer nodes, on average 0.3 x $N$ vs. 0.5 x $N$ in IWO, leading to a smaller total number of node removal/reinsertions. This reduction in the search space does not seem to have any impact on the solution quality of TS-LNS-g.

5.3 TS-LNS-g vs. TS-LNS-e for Euclidean Problems

In a second series of experiments, we run TS-LNS-e for the same set of benchmarks as above. Recall that TS-LNS-e is designed to work well specifically for Euclidean problems. Table 3 shows the results. Again, the averages over 20 runs are reported.

We observe that TS-LNS-e produces the same results as TS-LNS-g and IWO for the problems with 51 nodes, and finds better solutions for all larger problems. Namely, for the problems with 100, 150 and 318 nodes, the solutions of TS-LNS-e are on average 0.1%, 0.7% and 1.5% better than TS-LNS-g, and roughly 0.3%, 0.9% and 4.6% than the solutions found by IWO.
Table 3: Results of TS-LNS-e.

<table>
<thead>
<tr>
<th>Benchmark</th>
<th>M</th>
<th>Cost</th>
<th>Avg Cost</th>
<th>StD</th>
<th>Exec (s)</th>
</tr>
</thead>
<tbody>
<tr>
<td>eil51</td>
<td>3</td>
<td>159.56</td>
<td>0</td>
<td>13.98</td>
<td>13.98</td>
</tr>
<tr>
<td></td>
<td>5</td>
<td>118.13</td>
<td>0</td>
<td>15.87</td>
<td>15.87</td>
</tr>
<tr>
<td></td>
<td>10</td>
<td>112.08</td>
<td>0</td>
<td>19.41</td>
<td>19.41</td>
</tr>
<tr>
<td>kroB100</td>
<td>3</td>
<td>8482.50</td>
<td>5.88</td>
<td>34.43</td>
<td>34.43</td>
</tr>
<tr>
<td></td>
<td>5</td>
<td>6965.85</td>
<td>17.56</td>
<td>38.81</td>
<td>38.81</td>
</tr>
<tr>
<td></td>
<td>10</td>
<td>6700.04</td>
<td>0</td>
<td>46.98</td>
<td>46.98</td>
</tr>
<tr>
<td>ch150</td>
<td>3</td>
<td>2416.55</td>
<td>13.47</td>
<td>65.09</td>
<td>65.09</td>
</tr>
<tr>
<td></td>
<td>5</td>
<td>1747.36</td>
<td>5.66</td>
<td>72.32</td>
<td>72.32</td>
</tr>
<tr>
<td></td>
<td>10</td>
<td>1554.64</td>
<td>0</td>
<td>86.62</td>
<td>86.62</td>
</tr>
<tr>
<td>lin318</td>
<td>3</td>
<td>16113.78</td>
<td>46.12</td>
<td>215.62</td>
<td>215.62</td>
</tr>
<tr>
<td></td>
<td>5</td>
<td>11500.98</td>
<td>43.78</td>
<td>236.42</td>
<td>236.42</td>
</tr>
<tr>
<td></td>
<td>10</td>
<td>9731.16</td>
<td>0</td>
<td>281.31</td>
<td>281.31</td>
</tr>
</tbody>
</table>

The standard deviation of TS-LNS-e is less or equal to that of TS-LNS-g in most of the problems. As an exception, for 100 nodes and 5 salesmen the deviation of TS-LNS-e is slightly larger than TS-LNS-g for the same problem, but it is also higher than that of TS-LNS-e itself for the problem with 100 nodes and 3 salesmen. This could be an indication that it might be beneficial to take into account the number of salesmen when deciding the number of nodes to be removed/reinserted in each mutation.

Importantly, TS-LNS-e is also much faster than TS-LNS-g for bigger problem sizes, as shown in Figure 5. The average speed-up is 1.26x, 1.49x and 2.07x, for the benchmarks with 100, 150 and 318 nodes, respectively. This performance is even more impressive if compared with IWO, yielding a speed-up of 1.64x, 1.89x and 2.71x, for these benchmarks. This significant improvement is due to the lower $O(N \times \sqrt{N})$ complexity of TS-LNS-e compared to $O(N^2)$ for TS-LNS-g and IWO.

Note, however, that TS-LNS-e is somewhat slower than TS-LNS-g for the smallest problem with 51 nodes. The reason is that, in this particular case, the interval $[\sqrt{N} \times 0.4 + \sqrt{N}]$ used in TS-LNS-e to decide the number of nodes to be removed/reinserted in each mutation, becomes $[7...29]$ and has a much larger upper bound than the interval $[0.2 \times N \times 0.4 + N]$ used in TS-LNS-g, which is $[10...20]$. As a result, in each mutation, TS-LNS-e removes/reinserts on average a larger number of nodes than TS-LNS-g.

5.4 TS-LNS-g/e vs. IWO for General Problems

In a last series of experiments, we evaluate the algorithms using as input more general graphs. For this purpose we use three different benchmarks of the TSPLIB suite (Reinelt, 1991), kro124p, gr120 and ftv170 with 100, 120 and 171 nodes, respectively.
6 CONCLUSION

We propose TS-LNS, a hybrid heuristic that combines the capabilities of large neighbourhood search with the filtering principle of tournament selection. The results of the proposed algorithm on various benchmark problems is promising, showing that it achieves good results with a lower overhead than IWO, which is already considered to be a good algorithm for the mTSP. Furthermore, the TS-LNS version that specifically targets the Euclidean problem, produces slightly better results while reducing the execution time very significantly for larger problem sizes.

As part of future work, we wish to test the algorithm with more sophisticated removal/insertion functions, using a more educated selection of the nodes to be removed. We also plan to extend the algorithm in order to tackle more complex problem versions, for topologies with multiple depot nodes and for scenarios where the salesmen have capacity limitations that reduce their operational autonomy.

ACKNOWLEDGEMENTS

This research has been co-financed by the European Union and Greek national funds through the Operational Program Competitiveness, Entrepreneurship and Innovation, under the call RESEARCH - CREATE - INNOVATE, project PV-Auto-Scout, code T1EDK-02435.

REFERENCES


