

An Investigation of Generic Approaches to LNS

Filipe Souza, Dr. Diarmuid Grimes, Dr. Barry O'Sullivan

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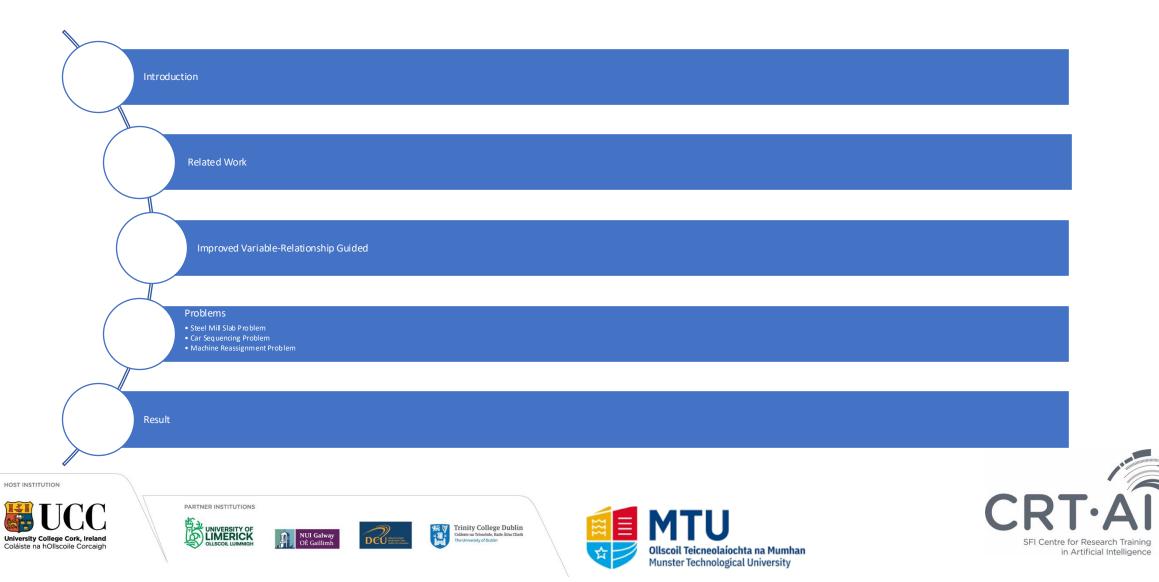






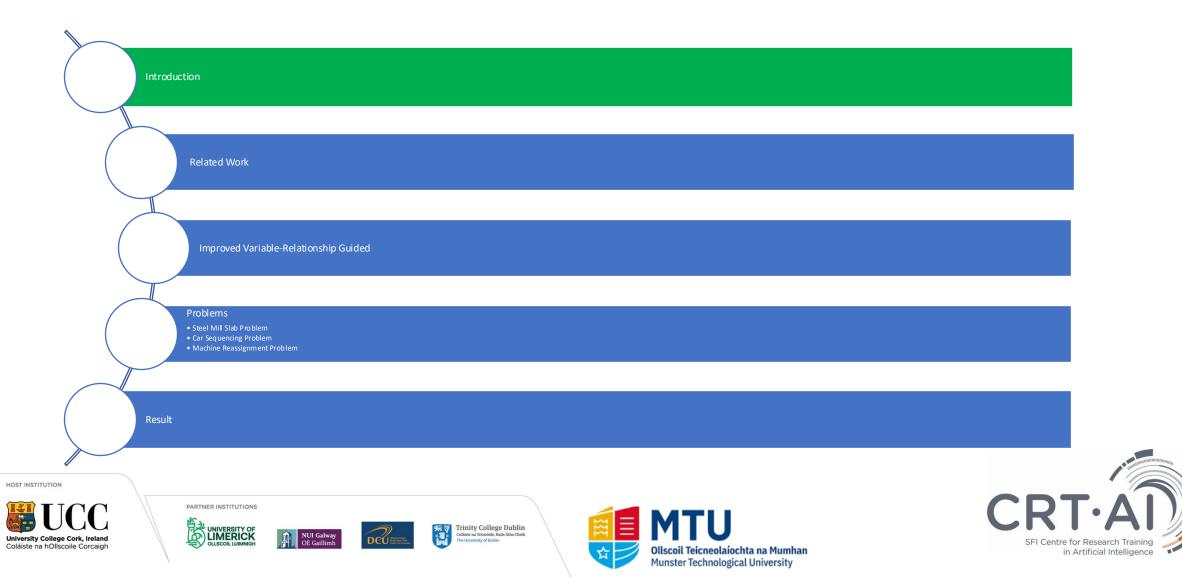
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Introduction

Large Neighbourhood Search (LNS) has been demonstrated to be extremely powerful approach in numerous application types

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Large Neighbourhood Search (LNS) has been demonstrated to be extremely powerful approach in numerous application types

- Success often depends on experts designing domain-specific heuristics for neighbourhood selection
- Heuristics are often not easily transferable between domains.

While **systematic search** offers strong **generic heuristics** (e.g., weighted degree, impact-based, activity-based) for **plug-and-play** without **domain-specific** knowledge.













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While **systematic search** offers strong **generic heuristics** (e.g., weighted degree, impact-based, activity-based) for **plug-and-play** without **domain-specific** knowledge.

The goal of our work was to develop a generic neighbourhood selection operator that performs well across multiple problem types

























First let's flip this question and consider what is a **bad neighbourhood:**

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- No Search Space:
 - **Domains** of relaxed variables are **reduced** to their **solution values** after **propagation**.
 - Limited scope for improvement.
- Too Much Search Space:
 - No propagation effects from assignments.
 - Search space is **vast** and **disconnected**.
 - Leads to **brute-force** search over every **domain value**, inefficacious and time-consuming.













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What we want in a neighbourhood:



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What we want in a neighbourhood:

• Scope for Improvement:

- Uses variables sharing constraints to create connected neighbourhood that supports effective propagation.
- Enables efficient exploration without excessive domain reduction.
- Focuses on variables likely to improve the objective value.
- Strong Diversification:
 - Avoids **repetitive** selections to prevent **stagnation**.



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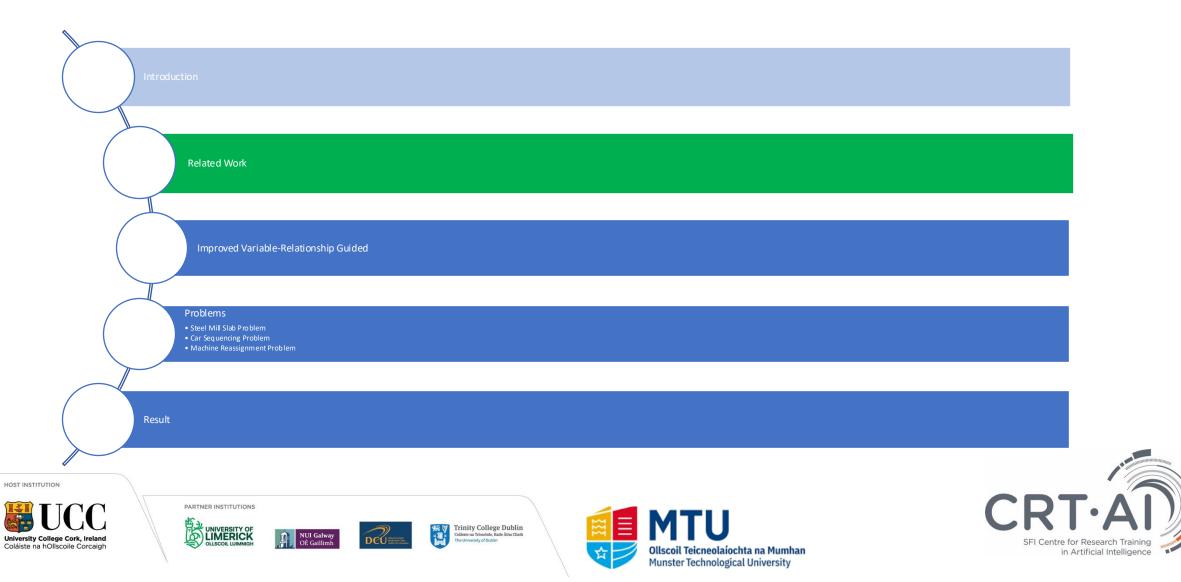
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Related Work

Propagation Guided

- Proposed by Perron, Shaw and Furnon in 2004
- Uses propagation information to identify strongly connected neighbourhood
- The authors found **interleaving** the following three neighbourhood **heuristics** to work best:
 - **PG-LNS**: Start with **all variables unassigned**, and iteratively **freezes variables** until neighbourhood size
 - Reverse PG-LNS: Start with all variables fixed, and progressively relaxes variables until neighbourhood size

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• Pure random











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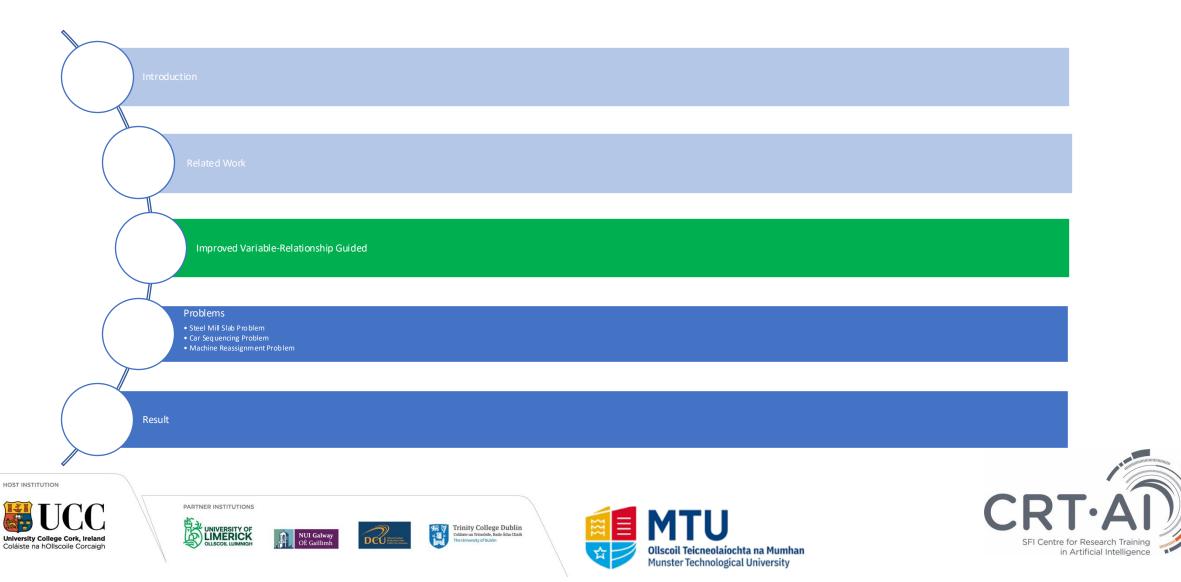
Cost Impact Guided

- Proposed by Lombardi and Schaus in 2014
- Selects variables for relaxation based on their impact on the cost
- The cost impact is determined by the variations in the lower bound that occur when each variable is assigned a value
- value
 The variations are captured through the **dives** of the **current solution** in a





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Improved Variable-Relationship Guided LNS

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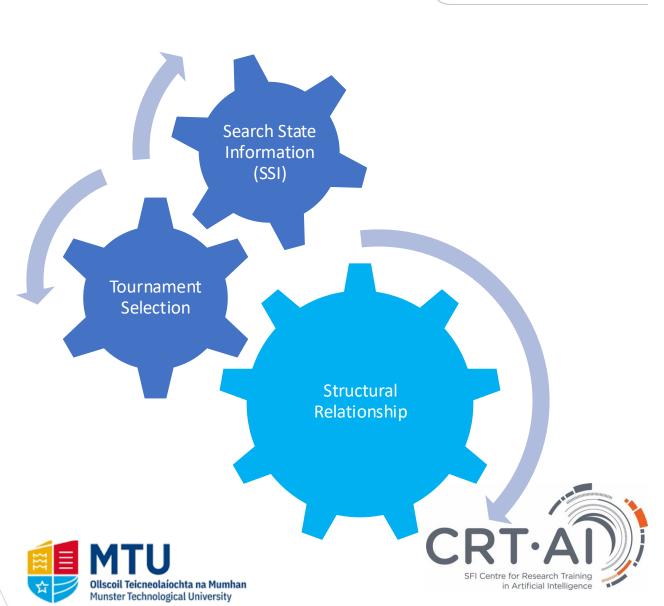
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 Exploits the structural relationship between variables to guide the search process towards connected neighbourhoods

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Coláiste na hOllscoile Corcaigh

Improved Variable-Relationship Guided LNS

- Exploits the structural relationship between variables to guide the search process towards connected neighbourhoods
- Combines it with **dynamic information** that describes the **variables states** along search



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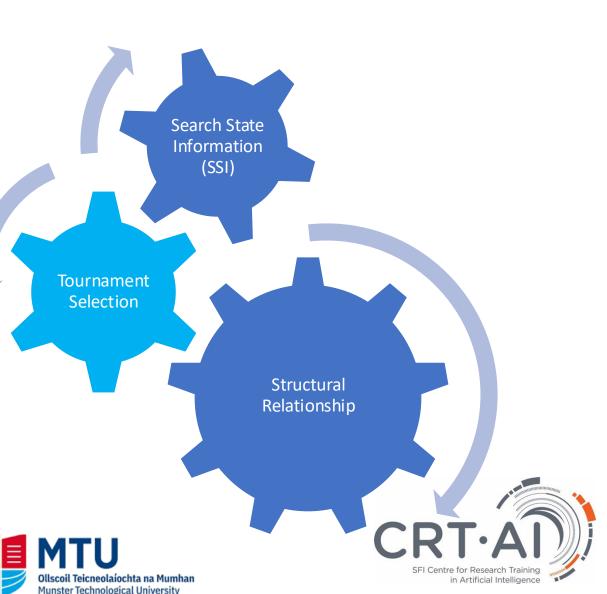
Improved Variable-Relationship Guided LNS

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- Exploits the structural relationship between variables to guide the search process towards connected neighbourhoods
- Combines it with **dynamic information** that describes the **variables states** along search
- Uses Tournament selection to boost diversification and reduces computational effort by focusing on finding the best candidates from a subset, rather than from the entire set of variables.

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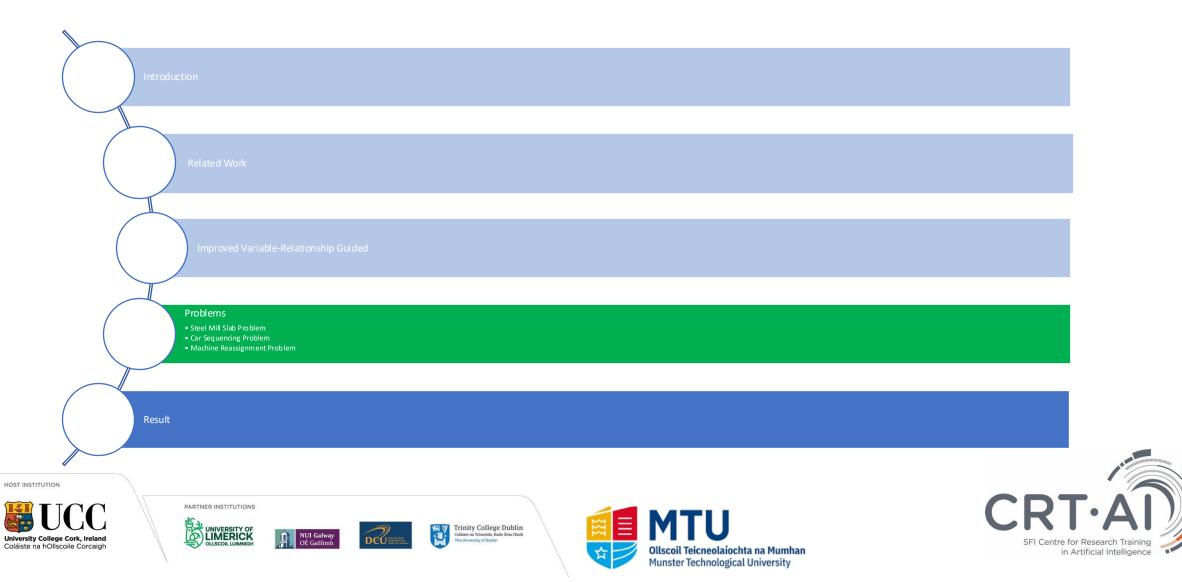
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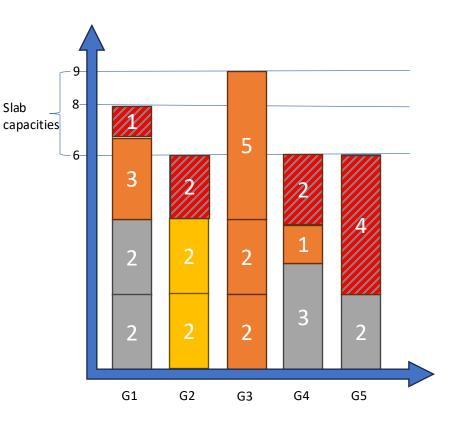






Steel Mill Slab Problem (SMSP)

- Involves to assign steel orders to slabs while minimising slab wastage
- Each slab has a maximum weight capacity
- Orders have specific weight and colour
- This problem was used in the original Cost Impact Guided paper









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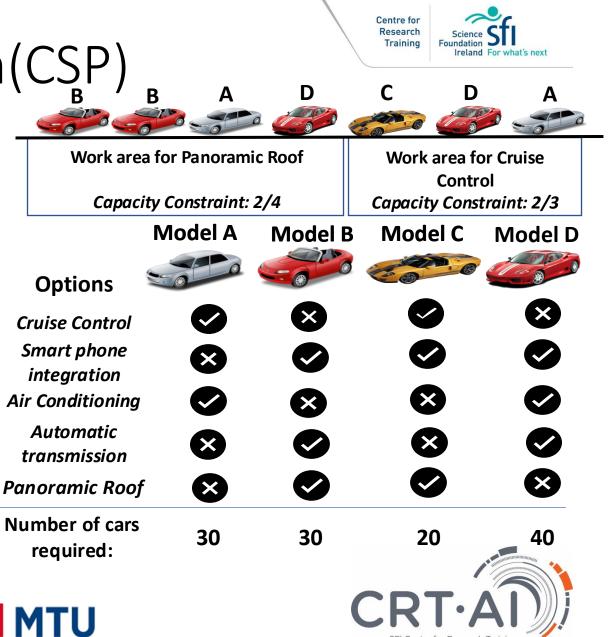






Car Sequencing Problem(CSP)

- Allocates a set of cars on a production line of options' installation over a fixed number of timeslots
- Each option installation bay has its own capacity
- **Minimise** the number of **options not placed** on the production line
- This problem was used in the original Propagation Guided paper



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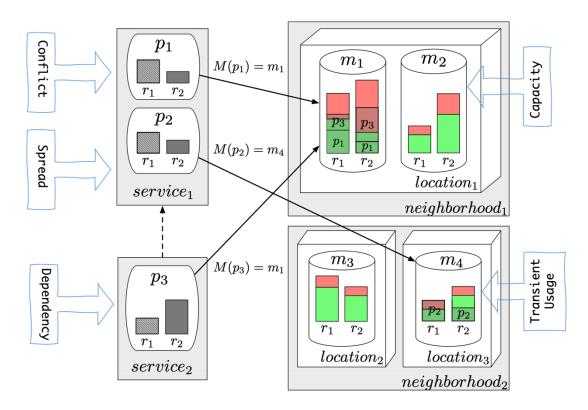
Munster Technological University





Machine Reassignment Problem (MRP)

- Proposed by Google in 2012 ٠
- Given a current assignment of processes to • machines in a data centre
- The goal is to **reassign** some of those **processes** in ٠ order to:
 - Improve the machines usage 0
 - Minimise the **overload risks**
 - Minimise the **number** of changes Ο
 - Minimise the **complexity** of **changes**
- Subject to a set of constraint: •
 - Capacity
 - Conflict
 - Spread ٠
 - Dependency
 - **Transient Usage** •













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Structural Relationship

Steel Mill Slab Problem

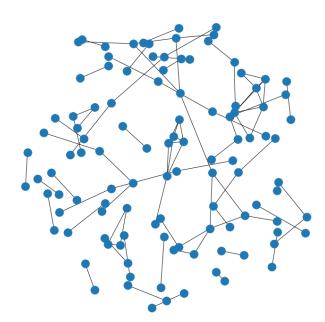


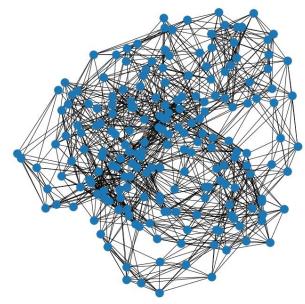
Machine Reassignment Problem

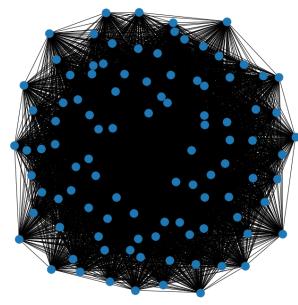
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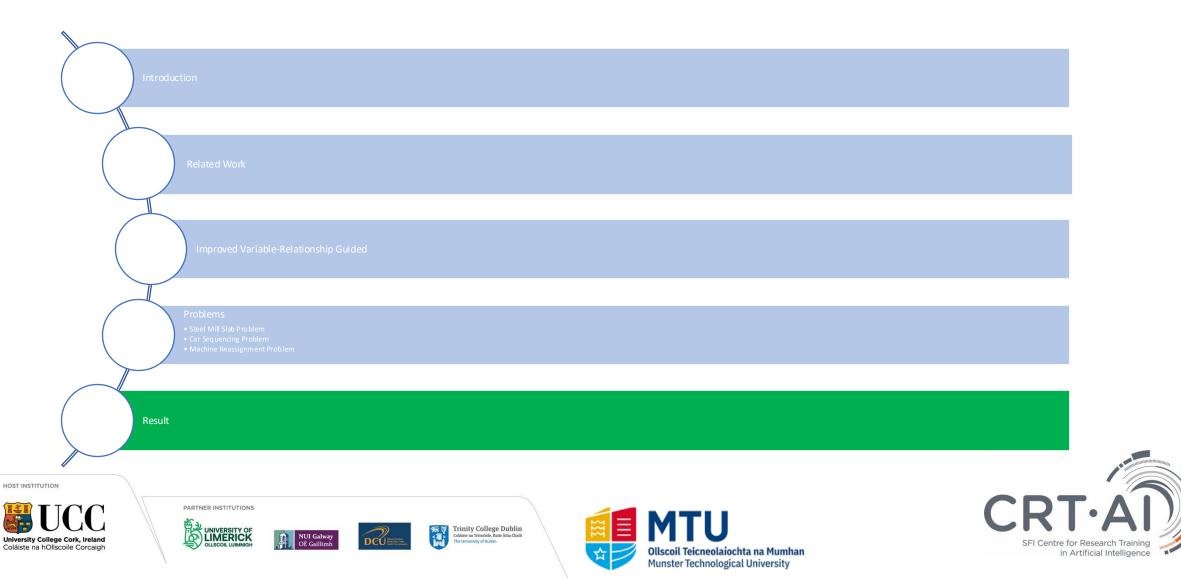
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140 Instances

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- Slabs size 2
- Domain/Variables: 111
- Slabs size 3
- Domain/Variables: 111
- Slabs size 4
- Domain/Variables: 111
- Slabs size 5
- Domain/Variables: 111



140 Instances

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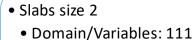


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Slabs size 3

• Domain/Variables: 111

• Slabs size 4

- Domain/Variables: 111
- Slabs size 5
- Domain/Variables: 111

• 200 Cars:

- Domain/Variables: 200
- 300 cars:
 - Domain/Variables: 300
- 400 cars:
- Domain/Variables: 400



140 Instances

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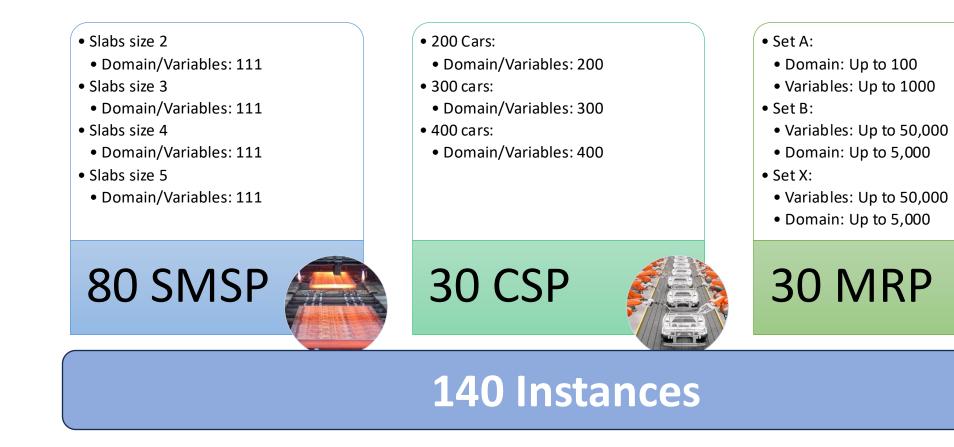
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Metrics

Score

- The same metric used in the ROADEF EURO Challenge 2012
- Measures the **distance** the solution found is **from** the **BK**
- **Considers** how much **improvement** was made **from** the **initial solution**

((Cost - BK)/initialCost) * 100













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Similarity

 The average percentage of intersection observed across the first 1,000 iterations of the LNS

$$Similarity = \frac{1}{\binom{1000}{2}} \sum_{i=0}^{999} \sum_{j=i+1}^{999} \frac{|N[i] \cap N[j]|}{|N[i]|}$$







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Experiments

- Comparison of generic heuristics:
 - Rand Pure random neighbourhood selection
 - PG Interleaved PG-LNS, Reverse PG-LNS, Rand
 - CIG Cost-Impact Guided
 - iVRG Improved Variable Relationship Guided

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Problem	Group		Sco	ore			#Iterations (x1000)						
Froblem	Group	Rand	PG	CIG	iVRG	Rand	\mathbf{PG}	CIG	iVRG	Rand	PG	CIG	iVRG
	2	10.23%	10.24%	10.79%	5.51%	9.01%	10.10%	9.62%	10.24%	1.7	1.7	1.6	4.4
	3	10.80%	11.81%	11.59%	5.17%	9.01%	10.06%	9.76%	10.26%	2.0	1.9	1.9	4.3
SMSP	4	5.51%	5.97%	5.68%	$\mathbf{2.81\%}$	9.01%	10.11%	9.85%	10.12%	2.3	2.3	2.3	7.6
	5	4.78%	5.57%	4.58%	$\mathbf{2.13\%}$	9.01%	10.17%	10.05%	10.08%	2.7	2.7	2.6	7.6
	Overall	7.83%	8.40%	8.16%	3.91%	9.01%	10.11%	9.82%	10.17%	2.2	2.1	2.1	6.0
	200	9.71%	5.36%	8.97%	4.43%	5.00%	5.01%	5.26%	5.51%	78.2	12.7	131.7	18.4
CSP	300	10.36%	5.46%	9.57%	$\mathbf{3.83\%}$	3.33%	3.34%	3.44%	3.64%	52.4	9.1	87.3	12.8
	400	11.58%	5.67%	10.11%	$\mathbf{3.86\%}$	2.50%	$\mathbf{2.50\%}$	2.55%	2.72%	32.9	6.3	55.5	9.1
	Overall	10.55%	5.50%	9.55%	4.04%	3.61%	3.61%	3.75%	3.95%	54.5	9.3	91.5	13.4
	А	3.69%	5.25%	3.17%	$\mathbf{2.33\%}$	4.56%	5.11%	8.80%	5.06%	87.3	7.6	98.7	70.1
MRP	В	0.31%	0.94%	0.36%	0.26%	0.26%	0.26%	3.14%	0.35%	52.2	0.8	13.6	44.0
WIILF	Х	0.46%	0.62%	0.41%	0.34%	0.29%	$\mathbf{0.25\%}$	3.69%	0.38%	53.9	0.8	15.7	34.9
	Overall	1.49%	2.27%	1.31%	0.98%	1.70%	1.87%	5.21%	1.93%	64.5	3.0	42.7	49.7













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	А	3.69%	5.25%	3.17%	$\mathbf{2.33\%}$	4.56%	5.11%	8.80%	5.06%	87.3	7.6	98.7	70.1
MRP	В	0.31%	0.94%	0.36%	0.26%	0.26%	0.26%	3.14%	0.35%	52.2	0.8	13.6	44.0
WITTE	Х	0.46%	0.62%	0.41%	0.34%	0.29%	$\mathbf{0.25\%}$	3.69%	0.38%	53.9	0.8	15.7	34.9
	Overall	1.49%	2.27%	1.31%	0.98%	1.70%	1.87%	5.21%	1.93%	64.5	3.0	42.7	49.7















Benchmark

Problem	Crown		Sco	ore			Simi	larity		#	Iterati	ons (x10	00)
Froblem	Group	Rand	PG	CIG	iVRG	Rand	\mathbf{PG}	CIG	iVRG	Rand	PG	CIG	iVRG
	2	10.23%	10.24%	10.79%	5.51%	9.01%	10.10%	9.62%	10.24%	1.7	1.7	1.6	4.4
	3	10.80%	11.81%	11.59%	5.17%	9.01%	10.06%	9.76%	10.26%	2.0	1.9	1.9	4.3
SMSP	4	5.51%	5.97%	5.68%	$\mathbf{2.81\%}$	9.01%	10.11%	9.85%	10.12%	2.3	2.3	2.3	7.6
	5	4.78%	5.57%	4.58%	2.13%	9.01%	10.17%	10.05%	10.08%	2.7	2.7	2.6	7.6
	Overall	7.83%	8.40%	8.16%	3.91%	9.01%	10.11%	9.82%	10.17%	2.2	2.1	2.1	6.0
	200	9.71%	5.36%	8.97%	4.43%	5.00%	5.01%	5.26%	5.51%	78.2	12.7	131.7	18.4
CSP	300	10.36%	5.46%	9.57%	3.83%	3.33%	3.34%	3.44%	3.64%	52.4	9.1	87.3	12.8
CSF	400	11.58%	5.67%	10.11%	3.86%	2.50%	$\mathbf{2.50\%}$	2.55%	2.72%	32.9	6.3	55.5	9.1
	Overall	10.55%	5.50%	9.55%	4.04%	3.61%	3.61%	3.75%	3.95%	54.5	9.3	91.5	13.4
	Α	3.69%	5.25%	3.17%	$\mathbf{2.33\%}$	4.56%	5.11%	8.80%	5.06%	87.3	7.6	98.7	70.1
MRP	В	0.31%	0.94%	0.36%	0.26%	0.26%	0.26%	3.14%	0.35%	52.2	0.8	13.6	44.0
MINP	X	0.46%	0.62%	0.41%	0.34%	0.29%	$\mathbf{0.25\%}$	3.69%	0.38%	53.9	0.8	15.7	34.9
	Overall	1.49%	2.27%	1.31%	0.98%	1.70%	1.87%	5.21%	1.93%	64.5	3.0	42.7	49.7













Experiments

- Comparison of generic heuristics:
 - Rand Pure random neighbourhood selection
 - PG Interleaved PG-LNS, Reverse PG-LNS, Rand
 - CIG Cost-Impact Guided
 - **iVRG** Improved Variable Relationship Guided
- Comparison of iVRG components:
 - NonT iVRG without tournament selection (so chooses amongst all variables)

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- NonS iVRG without using search state information (so chooses randomly amongst tournament of variables related to previous selected)
- NonR iVRG without variable relationship (so each tournament is just consisting of randomly selected variables, one with best SSI chosen)











Problem	Group		Sco	ore			Simil	arity		#	Iteratio	ns (x100	0)
Froblem	Group	iVRG	NonT	NonS	NonR	iVRG	NonT	NonS	NonR	iVRG	NonT	NonS	NonR
	2	5.51%	6.23%	6.24%	10.38%	10.24%	9.92%	9.82%	22.42%	4.4	4.3	4.1	1.8
	3	5.17%	4.93%	5.34%	14.41%	10.26%	10.03%	9.96%	21.57%	4.3	4.5	4.4	2.1
SMSP	4	2.81%	2.79%	2.82%	13.68%	10.12%	9.88%	9.85%	21.27%	7.6	7.9	8.0	2.1
	5	2.13%	$\mathbf{2.06\%}$	2.28%	17.38%	10.08%	9.90%	9.84%	20.97%	7.6	8.0	7.4	1.9
	Overall	3.91%	4.00%	4.17%	13.96%	10.17%	9.93%	9.87%	21.56%	6.0	6.2	6.0	2.0
	200	4.43%	10.47%	4.50%	9.59%	5.51%	12.57%	5.02%	6.03%	18.4	14.1	14.2	86.8
CSP	300	3.83%	11.11%	4.28%	10.71%	3.64%	10.92%	3.35%	4.02%	12.8	9.7	9.9	56.1
CSF	400	3.86%	9.57%	3.87%	11.32%	2.72%	7.21%	$\mathbf{2.50\%}$	3.06%	9.1	6.1	7.4	34.9
	Overall	4.04%	10.38%	4.22%	10.54%	3.95%	10.23%	3.62%	4.37%	13.4	10.0	10.5	59.3
	А	2.33%	6.04%	2.66%	5.85%	5.06%	23.83%	4.75%	10.90%	70.1	65.4	63.1	91.2
MRP	В	0.26%	0.74%	0.29%	0.39%	0.35%	20.10%	0.28%	0.61%	44.0	8.5	44.9	57.0
	Х	0.34%	0.90%	0.37%	0.46%	0.38%	20.83%	0.31%	0.67%	34.9	7.2	40.8	89.2
	Overall	0.98%	2.56%	1.11%	2.23%	1.93%	21.59%	1.78%	4.06%	49.7	27.0	49.6	79.1















Problem	Group		Sco	ore			Simil	arity		#	Iteratio	ns (x100	0)
1 robiem	Group	iVRG	NonT	NonS	NonR	iVRG	NonT	NonS	NonR	iVRG	NonT	NonS	NonR
	2	5.51%	6.23%	6.24%	10.38%	10.24%	9.92%	9.82%	22.42%	4.4	4.3	4.1	1.8
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	Overall	0.98%	2.56%	1.11%	2.23%	1.93%	21.59%	1.78%	4.06%	49.7	27.0	49.6	79.1















Problem	Group		Sco	ore			Simil	arity		#	Iteratio	ns (x100	0)
Frobieni	Group	iVRG	NonT	NonS	NonR	iVRG	NonT	NonS	NonR	iVRG	NonT	NonS	NonR
	2	5.51%	6.23%	6.24%	10.38%	10.24%	9.92%	9.82%	22.42%	4.4	4.3	4.1	1.8
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Problem	Group		Sco	ore			Simil	arity		#	Iteratio	ns (x100	0)
Froblem	Group	iVRG	NonT	NonS	NonR	iVRG	NonT	NonS	NonR	iVRG	NonT	NonS	NonR
	2	5.51%	6.23%	6.24%	10.38%	10.24%	9.92%	9.82%	22.42%	4.4	4.3	4.1	1.8
	3	5.17%	4.93%	5.34%	14.41%	10.26%	10.03%	9.96%	21.57%	4.3	4.5	4.4	2.1
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Problem	Group		Sco	ore			Simil	arity		#	Iteratio	ns (x100	0)
Froblem	Group	iVRG	NonT	NonS	NonR	iVRG	NonT	NonS	NonR	iVRG	NonT	NonS	NonR
	2	5.51%	6.23%	6.24%	10.38%	10.24%	9.92%	9.82%	22.42%	4.4	4.3	4.1	1.8
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CSP	300	3.83%	11.11%	4.28%	10.71%	3.64%	10.92%	$\mathbf{3.35\%}$	4.02%	12.8	9.7	9.9	56.1
CSF	400	3.86%	9.57%	3.87%	11.32%	2.72%	7.21%	$\mathbf{2.50\%}$	3.06%	9.1	6.1	7.4	34.9
	Overall	4.04%	10.38%	4.22%	10.54%	3.95%	10.23%	3.62%	4.37%	13.4	10.0	10.5	59.3
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MRP	В	0.26%	0.74%	0.29%	0.39%	0.35%	20.10%	0.28%	0.61%	44.0	8.5	44.9	57.0
	Х	0.34%	0.90%	0.37%	0.46%	0.38%	20.83%	0.31%	0.67%	34.9	7.2	40.8	89.2
	Overall	0.98%	2.56%	1.11%	2.23%	1.93%	21.59%	1.78%	4.06%	49.7	27.0	49.6	79.1















Problem	Group	Score					Similarity					#Iterations (x1000)			
I TODIEIII	Group	iVRG	NonT	NonS	NonR	iVRG	NonT	NonS	NonR	iVRG	NonT	Nons	5 NonI	{	
	2	5.51%	6.23%	6.24%	10.38%	10.24%	9.92%	9.82%	22.42%	4.4	4.3	3 4.1	l 1.	8	
	3	5.17%	4.93%	5.34%	14.41%	10.26%	10.03%	9.96%	21.57%	4.3	4.5	5 4.4	4 2.	1	
\mathbf{SMSP}	4	2.81%	2.79%	2.82%	13.68%	10.12%	9.88%	9.85%	21.27%	7.6	7.9	8.0	2.	1	
	5	2.13%	2.06%	2.28%	17.38%	10.08%	9.90%	9.84%	20.97%	7.6	8.0) 7.4	1 1.	9	
	Overall	3.91%	4.00%	4.17%	13.96%	10.17%	9.93%	9.87%	21.56%	6.0	6.2	2 6.0) 2.	0	
	200	1 120%	10 47%	1 50%	0 50%	5 510%	19 57%	5 0.2%	6 030%	19/	1/1	1/1	98 (2	
D			Sco	ore			Simil	arity		#1	teratic	ons (x10	20)		
Problem	Croun				25		Simili	any		π	teratic	mb (Alto	50)		
Problem	Group	Rand	PG	CIG	iVRG	Rand	PG	CIG	iVRG	Rand	PG	CIG	iVRG		
Problem	Group 2	Rand 10.23%		2012/00	iVRG 5.51%	Rand 9.01%	1-0000000000000000000000000000000000000	•	iVRG 10.24%			•			
Problem			PG	CIG			PG	CIG		Rand	PG	CIG	iVRG		
SMSP	2	10.23%	PG 10.24%	CIG 10.79%	5.51%	9.01%	PG 10.10%	CIG 9.62%	10.24%	Rand 1.7	PG 1.7	CIG 1.6	iVRG 4.4		
	2 3	10.23% 10.80%	PG 10.24% 11.81%	CIG 10.79% 11.59%	5.51% 5.17%	9.01% 9.01%	PG 10.10% 10.06%	CIG 9.62% 9.76%	10.24% 10.26%	Rand 1.7 2.0	PG 1.7 1.9	CIG 1.6 1.9	iVRG 4.4 4.3		
	2 3 4	$10.23\% \\ 10.80\% \\ 5.51\%$	PG 10.24% 11.81% 5.97%	CIG 10.79% 11.59% 5.68%	5.51% 5.17% 2.81%	9.01% 9.01% 9.01%	PG 10.10% 10.06% 10.11%	CIG 9.62% 9.76% 9.85%	10.24% 10.26% 10.12%	Rand 1.7 2.0 2.3	PG 1.7 1.9 2.3	CIG 1.6 1.9 2.3	iVRG 4.4 4.3 7.6		
	2 3 4 5	$10.23\% \\ 10.80\% \\ 5.51\% \\ 4.78\%$	PG 10.24% 11.81% 5.97% 5.57%	CIG 10.79% 11.59% 5.68% 4.58%	5.51% 5.17% 2.81% 2.13%	9.01% 9.01% 9.01% 9.01%	PG 10.10% 10.06% 10.11% 10.17%	CIG 9.62% 9.76% 9.85% 10.05%	10.24% 10.26% 10.12% 10.08%	Rand 1.7 2.0 2.3 2.7	PG 1.7 1.9 2.3 2.7	CIG 1.6 1.9 2.3 2.6	iVRG 4.4 4.3 7.6 7.6		















Problem	Group		Sco	ore			Simil	arity		#	Iteratio	ns (x100	0)
Froblem	Group	iVRG	NonT	NonS	NonR	iVRG	NonT	NonS	NonR	iVRG	NonT	NonS	NonR
	2	5.51%	6.23%	6.24%	10.38%	10.24%	9.92%	9.82%	22.42%	4.4	4.3	4.1	1.8
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Problem	Group		Sco	ore			Simil	arity		#	Iteratio	ns (x100	0)
Froblem	Group	iVRG	NonT	NonS	NonR	iVRG	NonT	NonS	NonR	iVRG	NonT	NonS	NonR
	2	5.51%	6.23%	6.24%	10.38%	10.24%	9.92%	9.82%	22.42%	4.4	4.3	4.1	1.8
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SMSP	4	2.81%	$\mathbf{2.79\%}$	2.82%	13.68%	10.12%	9.88%	9.85%	21.27%	7.6	7.9	8.0	2.1
	5	2.13%	$\mathbf{2.06\%}$	2.28%	17.38%	10.08%	9.90%	9.84%	20.97%	7.6	8.0	7.4	1.9
	Overall	3.91%	4.00%	4.17%	13.96%	10.17%	9.93%	9.87%	21.56%	6.0	6.2	6.0	2.0
	200	4.43%	10.47%	4.50%	9.59%	5.51%	12.57%	5.02%	6.03%	18.4	14.1	14.2	86.8
CSP	300	3.83%	11.11%	4.28%	10.71%	3.64%	10.92%	3.35%	4.02%	12.8	9.7	9.9	56.1
CSF	400	3.86%	9.57%	3.87%	11.32%	2.72%	7.21%	$\mathbf{2.50\%}$	3.06%	9.1	6.1	7.4	34.9
	Overall	4.04%	10.38%	4.22%	10.54%	3.95%	10.23%	3.62%	4.37%	13.4	10.0	10.5	59.3
	А	2.33%	6.04%	2.66%	5.85%	5.06%	23.83%	4.75%	10.90%	70.1	65.4	63.1	91.2
MRP	В	0.26%	0.74%	0.29%	0.39%	0.35%	20.10%	0.28%	0.61%	44.0	8.5	44.9	57.0
	Х	0.34%	0.90%	0.37%	0.46%	0.38%	20.83%	0.31%	0.67%	34.9	7.2	40.8	89.2
	Overall	0.98%	2.56%	1.11%	2.23%	1.93%	21.59%	1.78%	4.06%	49.7	27.0	49.6	79.1















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 Good neighbourhoods can be identified through combining information regarding the problem structure with information collected during search

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- Good neighbourhoods can be identified through combining information regarding the problem structure with information collected during search
- The empirical evaluation demonstrated the generalisability of iVRG

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- Good neighbourhoods can be identified through combining information regarding the problem structure with information collected during search
- The empirical evaluation demonstrated the generalisability of iVRG
- The **structural Relationship** was the most important aspect, followed closely by **tournament selection**.

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Acknowledgements

This work was conducted with the financial support of the Science Foundation Ireland Centre for Research Training in Artificial Intelligence under Grant No. 18/CRT/6223.

Science Foundation Ireland Grant No- 18/CRT/6223









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