

Learning-guided iterated local search for the minmax multiple traveling salesman problem

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Abstract

The minmax multiple traveling salesman problem involves minimizing the costs of a longest tour among a set of tours. The problem is of great practical interest because it can be used to formulate several real-life applications. To solve this computationally challenging problem, we propose a learning-driven iterated local search approach that combines an effective local search procedure to find high-quality local optimal solutions and a multi-armed bandit algorithm to select removal and insertion operators to escape local optimal traps. Extensive experiments on 77 commonly used benchmark instances show that the algorithm achieves excellent results in terms of solution quality and running time. In particular, it achieves 32 new best results (improved upper bounds) and matches the best-known results for 35 other instances. Additional experiments shed light on the understanding of the algorithm's constituent elements. Multi-armed bandit selection can be used advantageously in other multi-operator local search algorithms.

Keywords: Traveling salesman; Minmax; Iterated local search; Multi-armed bandit; Learning-driven search.

1 Introduction

The minmax multiple traveling salesman problem (minmax mTSP) is formulated within a complete, undirected graph $\mathcal{G} = (\mathcal{V}, \mathcal{E})$, where $\mathcal{V} = \{v_0\} \cup \mathcal{N}$ is the set of vertices, with the vertex v_0 serving as the depot and $\mathcal{N} = \{v_1, v_2, \dots, v_n\}$ being the set of cities, while \mathcal{E} represents the set of edges. Each edge $e_{ij} \in \mathcal{E}$ is associated with a cost c_{ij} (or distance) and the edge

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7 costs satisfy the triangle inequality such that $c_{ij} + c_{jk} \geq c_{ik}$ for all distinct
8 $v_i, v_j, v_k \in \mathcal{V}$. Given a set of salesmen $\mathcal{M} = \{1, 2, \dots, m\}$, the minmax mTSP
9 aims to find m mutually exclusive Hamiltonian tours (also called routes) such
10 that each tour that starts and ends at the depot v_0 must visit at least one
11 city, and each city must be visited exactly once. The objective of the minmax
12 mTSP is to minimize the costs of a longest tour among the m tours.

13 The minmax mTSP, proposed by França et al. [1], has a number of practical
14 applications, where it is necessary to make a fair and equitable distribution of
15 workloads. Common applications encompass optimizing two-dimensional laser
16 cutting paths [2], elaborating multiple robot spot welding paths [3], and en-
17 hancing patrol and delivery services [4]. Despite its relevance, the minmax
18 mTSP has received much less attention than its counterpart, the minsum
19 mTSP, which focuses on minimizing the cumulative travel cost over m tours.
20 It is worth noting that He and Hao [5] showed that transforming the minsum
21 mTSP into the classical traveling salesman problem (TSP) [6] can effectively
22 solve the problem using state-of-the-art TSP algorithms. However, the situa-
23 tion is quite different when it comes to the minmax mTSP. Due to its inher-
24 ent strong \mathcal{NP} -hardness, solving the minmax mTSP remains a computational
25 challenge.

26 The goal of this work is to improve the state of the art in solving the minmax
27 mTSP by introducing a learning-guided heuristic approach to solving large
28 instances more effectively. Thanks to this algorithm, we report 32 new upper
29 bounds out of 77 minmax mTSP benchmark instances in the literature. The
30 main contributions are summarized as follows.

- 31 • The proposed multi-armed bandit guided iterated local search (MILS) con-
32 sists of several complementary search components. The local search proce-
33 dure uses the best-improvement strategy to explore multiple neighborhoods
34 to attain high-quality local optimal solutions. To ensure continuous diversifi-
35 cation to visit different regions of the search space, MILS uses a probabilistic
36 criterion to accept new local optimal solutions. To escape from the basin of
37 attraction of deep local optima, MILS applies a learning-driven perturbation
38 (based on removal and insertion operators) to decide on the most appro-
39 priate operators to perturb the given solution. In addition, MILS benefits
40 from an effective TSP heuristic algorithm for single route optimization.
- 41 • We thoroughly evaluate the performance of the proposed algorithm on the
42 77 widely used benchmark instances including 41 small and medium in-
43 stances (set \mathbb{S}) [7,8,5,9] and 36 large instances (set \mathbb{L}) [5,9]. The algorithm
44 finds 32 new upper bounds on challenging instances. This demonstrates its
45 competitiveness and effectiveness in solving the minmax mTSP. Addition-
46 ally, we perform experiments to gain insight into the role of the algorithm's
47 key components.

48 The rest of the paper is organized as follows. Section 2 provides a literature
49 review. Section 3 presents the proposed algorithm. Section 4 shows an exper-
50 imental comparison with state-of-the-art methods in the literature. Section 5
51 presents additional experiments to analyze the main components of the algo-
52 rithm. Section 6 concludes with perspectives.

53 **2 Literature review**

54 This section reviews the most representative algorithms for the minmax mTSP,
55 as well as learning assisted techniques for solving routing problems. For a
56 comprehensive presentation of the existing studies, the reader is referred to
57 dedicated surveys [10,11].

58 Among the most representative recent studies for the minmax mTSP, Karab-
59 ulut et al. [12] presented an evolution strategy approach for the mTSP with
60 minsum and minmax objectives where they used a self-adaptive Ruin and
61 Recreate heuristic to generate new solutions, which are improved by a local
62 search procedure. This algorithm showed competitive results. He and Hao [5]
63 presented a hybrid search with neighborhood reduction (HSNR) where a ded-
64 icated strategy is used to streamline the neighborhood search by eliminating
65 non-promising candidate solutions. Zheng et al. [8] introduced an iterated two-
66 stage heuristic algorithm (ITSHA), characterized by a special random greedy
67 initialization procedure and an adaptive variable neighborhood search. Mah-
68 moudinazlou and Kwon [7] developed a hybrid genetic algorithm (HGA) with
69 a novel crossover operator and a self-adaptive random local search component.
70 The hybrid approach makes a significant contribution to the problem-solving
71 landscape. He and Hao [9] proposed a memetic algorithm (MA) to solve the
72 minmax mTSP with single and multiple depots. This algorithm incorporates
73 a generalized edge assembly crossover, an efficient variable neighborhood de-
74 scent, and a post-optimization phase. MA demonstrated superior performance
75 compared to state-of-the-art algorithms.

76 These approaches were successful on a variety of benchmark instances. How-
77 ever, there is room for improvement in their results on large instances. For
78 example, although the MA algorithm of [9] achieved excellent results on large
79 instances, it takes longer to do so. Furthermore, existing algorithms use a local
80 search procedure based on the *first-improvement* strategy instead of the best-
81 improvement strategy, even though the latter performs well for several routing
82 problems [13,14,15]. Therefore, it is motivating to know if a local search pro-
83 cedure with the best-improvement strategy can contribute to effectively solve
84 the minmax mTSP.

85 Moreover, local search for routing problems usually uses multiple perturba-
86 tion operators based on removal and insertion to escape local optima traps.
87 When multiple perturbation operators are available, a selection strategy is

88 needed to decide which perturbation operator to apply next. An example is
89 the adaptive layer of the popular adaptive large neighborhood search (ALNS)
90 framework, which uses the roulette wheel method to select the next operator
91 based on the continuously updated probabilities associated with the candidate
92 operators [16]. More recently, machine learning techniques have also been used
93 to select perturbation operators. For example, Kallestad et al. [17] used deep
94 reinforcement learning within the ALNS framework for this purpose. Unlike
95 the adaptive layer method, which only considers the past performance of the
96 operators for future selection, the learning agent considers additional infor-
97 mation from the search process, such as the difference in objective values
98 between iterations, to make better decisions. Unlike most ALNS algorithms,
99 which require to select a single destroy and a single repair operator per iter-
100 ation, hyper-heuristic (HH) algorithms must determine a sequence of low-level
101 heuristics used in each iteration. To address this challenge, Lagos and Pereira
102 [18] proposed a multi-armed bandit (MAB) framework to guide the selection
103 process. The approach integrates Thompson sampling and exponential weights
104 for exploration and exploitation, enabling online parameter learning. Empir-
105 ical results demonstrate that the MAB-based strategy significantly enhances
106 solution quality for the studied routing problem.

107 In this work, we present an effective iterated local search with a multi-armed
108 bandit technique for better solving the minmax mTSP. The algorithm uses
109 the multi-armed bandit method to select perturbation operators based on
110 information collected during the search process. This is the first application
111 of MAB to the minmax mTSP. Additionally, MILS employs an effective local
112 search procedure based on the best-improvement strategy to explore a set
113 of neighborhoods. Experimental results on benchmark instances allow us to
114 demonstrate the significance and relevance of the learning-driven operator
115 selection technique and the best-improvement local search strategy.

116 **3 Multi-armed bandit-driven iterated local search**

117 The proposed MILS algorithm for the minmax mTSP follows the general ap-
118 proach of iterated local search [19], and iterates three main phases: local op-
119 tima exploration (Section 3.2), probabilistic solution acceptance (Section 3.3),
120 and local optima escaping (Section 3.4).

121 As illustrated in Algorithm 1, the algorithm starts with an initial solution
122 built with a greedy randomized heuristic (Section 3.1). The solution is then
123 improved to attain a local optimal solution during the local optima exploration
124 phase, which uses an efficient best-improvement local search procedure with
125 multiple neighborhoods (Section 3.2.1). The local optima exploration phase
126 also includes a single tour improvement procedure, which is triggered under
127 certain conditions and is based on a state-of-the-art TSP heuristic (Section
128 3.2.2). The improved local optimal solution is then submitted to the proba-

129 bilistic solution acceptance criterion to decide whether to accept it as the new
 130 current solution. This is followed by the local optima escaping phase to get
 131 rid of the current local optimum trap and lead the search to a new search re-
 132 gion. For this purpose, the local optima exploration phase perturbs the current
 133 solution by a learning-driven removal-and-insertion procedure with MAB to
 134 generate a new solution for the next round of the search. Finally, if the search
 135 is considered to have sufficiently explored the current search region (indicated
 136 by the condition $Iter > I_{max}$ where $Iter$ is the iteration number of the algo-
 137 rithm and I_{max} is a parameter), the algorithm starts its next search round by
 138 creating a fresh initial solution using the greedy randomized heuristic. The al-
 139 gorithm stops and returns the global best solution φ^* when the predetermined
 140 stopping condition is met, such as reaching a cutoff time limit or a specified
 141 number of iterations.

142 3.1 Initial solution

143 MILS uses the following greedy randomized heuristic to build an initial solu-
 144 tion which consists of m tours.

- 145 (1) Initiate m tours, where each tour starts at the depot v_0 and includes a
 146 randomly chosen city;
- 147 (2) Identify the shortest tour r among the m tours under construction; let v
 148 be the last city of tour r . If there is more than one shortest tour, select
 149 one at random;
- 150 (3) Identify the city u among the α nearest cities of v (see Section 3.2.1) such
 151 that city u causes the least increase in length;
- 152 (4) Insert the city u into the tour r after v ;
- 153 (5) Repeat Steps (2) to (4) until all cities are assigned to routes.

154 With this greedy randomized initialization procedure, we can obtain an initial
 155 solution. The time complexity of the algorithm is bounded by $\mathcal{O}(n \times \alpha)$.

156 3.2 Local optima exploration

157 The local optima exploration phase is a key search component within the
 158 MILS algorithm. Specifically, it includes a local search with multiple neigh-
 159 borhoods, which are exploited using the best-improvement strategy to explore
 160 local optimal solutions, and a single tour improvement procedure using the
 161 state-of-the-art TSP heuristic EAX-TSP [20] to improve each individual tour.
 162 In particular, due to the time-consuming nature of EAX-TSP, the single tour
 163 improvement procedure is applied only to an elite solution φ when it updates
 164 the global best solution φ^* (i.e., $f(\varphi) < f(\varphi^*)$).

Algorithm 1: Main framework of the MILS algorithm

Input: Instance I , parameter I_{max} ;**Output:** The best solution φ^* found;

```
1 begin
2    $\varphi = GreedyRandom(I)$ ; /*  $\varphi$  represents the current solution,
   Section 3.1 */
3    $\varphi' \leftarrow \varphi$ ; /*  $\varphi'$  is the local optimal solution of the current
   round of the search */
4    $\varphi^* \leftarrow \varphi$ ; /*  $\varphi^*$  is the global best solution found so far */
5    $Iter \leftarrow 0$ ; /* Iteration counter */
6   while Stopping condition is not met do
7     /* Local optima exploration */
8      $\varphi \leftarrow LocalSearch(\varphi)$ ; /* Improve the current solution, Section
       3.2.1 */
9     if  $f(\varphi) < f(\varphi^*)$  then
10      |  $\varphi \leftarrow SingleTourImprove(\varphi)$ ; /* Further improve each elite
        solution, Section 3.2.2 */
11    end
12    /* Probabilistic solution acceptance */
13     $\langle \varphi', \varphi^* \rangle \leftarrow AcceptStrategy(\varphi, \varphi', \varphi^*)$ ; /* Section 3.3
      /* Local optima escaping */
14     $D \leftarrow MAB(\mathcal{D})$ ;  $R \leftarrow MAB(\mathcal{R})$ ; /* Select removal and insertion
      operators with multi-armed bandit, Section 3.4.2 */
15     $\varphi \leftarrow Perturb(\varphi', D, R)$ ; /* Perturb the current solution,
      Section 3.4.1 */
16    /* Restarting */
17    if  $Iter > I_{max}$  then
18      |  $\varphi = GreedyRandom(I)$ ; /* Create a new initial solution */
19      |  $\varphi' \leftarrow \varphi$ ;  $Iter \leftarrow 0$ ;
20    else
21      |  $Iter \leftarrow Iter + 1$ ;
22    end
23  end
24  return  $\varphi^*$ ;
```

165 *3.2.1 Local search*

166 The local search procedure uses the best-improvement strategy to exploit
167 multiple neighborhoods generated by ten neighborhood operators (also called
168 move operators), which are explored by variable neighborhood descent [21].
169 Note that these move operators have been widely used in various routing
170 problems.

171 Let vertex $v \in \mathcal{V}$ be an α -nearest neighbor of city $u \in \mathcal{N}$, where α ($\alpha < |\mathcal{N}|$)
172 is the granularity threshold that restricts the search to nearby vertices. Let

173 $r(u)$ and $r(v)$ denote two tours which visit vertices u and v , respectively.
 174 Additionally, let x and y represent the successors of u in $r(u)$ and v in $r(v)$,
 175 respectively. Then the ten neighborhood operators are defined as follows.

- 176 • M1: city u is removed from $r(u)$ and inserted into $r(v)$ after vertex v .
- 177 • M2: Two consecutive cities u and x are removed from $r(u)$ and inserted into
 178 $r(v)$ after vertex v .
- 179 • M3: Two consecutive cities u, x are removed from $r(u)$ and placed before
 180 vertex v in the reverse order x, u .
- 181 • M4: Interchange the position of city x and city v .
- 182 • M5: Interchange two consecutive cities u, x and city v .
- 183 • M6: Interchange two consecutive cities u, x and two consecutive cities v, y .
- 184 • M7: Two consecutive cities u, x are selected. The reversed cities x, u are
 185 swapped with two consecutive cities v, y .
- 186 • M8: This is the 2-opt operator, which replaces edges (u, x) and (v, y) by
 187 (u, v) and (x, y) if $r(u) = r(v)$.
- 188 • M9: This is the 2-opt* operator where $r(u) \neq r(v)$. As shown in Fig. 1 (left),
 189 two edges (u, x) and (v, y) are replaced by two new edges (u, y) and (v, x) .
- 190 • M10: This is the other 2-opt* operator where $r(u) \neq r(v)$. As shown in Fig.
 191 1 (right), two edges (u, x) and (v, y) are removed and two new edges (u, v)
 192 and (x, y) are added to form two new routes.

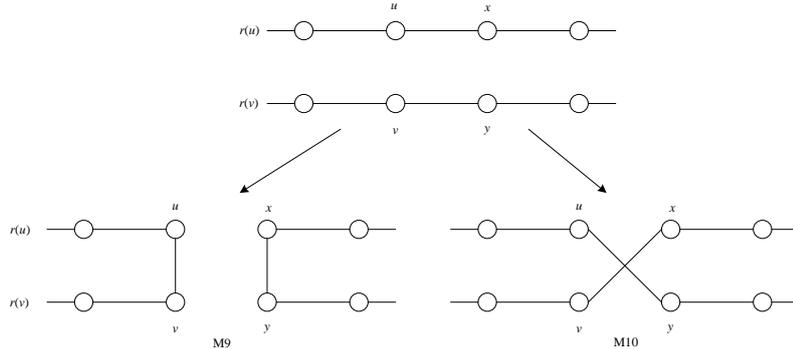


Fig. 1. Illustration of 2-opt*.

193 Due to the granularity threshold rule, the search is restricted to the nearest
 194 α vertices. Thus, the computational complexity of each of the ten operators
 195 is bounded by $\mathcal{O}(n \times \alpha)$. Unlike the two state-of-the-art algorithms, HSNR
 196 [5] and MA [9], the cross-exchange operator is excluded from MILS due to
 197 its relatively high computational cost compared to the ten move operators we
 198 used. Furthermore, inspired by the concept of *don't look bits* [22], we have in-
 199 corporated this acceleration technique to speed up our neighborhood searches
 200 by filtering out unpromising neighborhood solutions.

201 The local search procedure explores local optimal solutions with the best-
 202 improvement strategy by considering these neighborhoods in the listed order.
 203 In Section 5.1, we also examine the first-improvement strategy, which is an

204 other popular neighborhood exploitation strategy largely used in the context
 205 of minimizing the total travel cost (the minsum objective) for various routing
 206 problems [23,13,14,15]. Indeed, although no significant differences have been
 207 observed between these two strategies for the minsum objective, little is known
 208 regarding the behavior of these two strategies for minmax problems like the
 209 minmax mTSP. In Section 5.1, we partially fill this gap by reporting exper-
 210 imental evidence to show that the best-improvement strategy dominates the
 211 first-improvement strategy for the minmax objective.

212 3.2.2 Single tour improvement

213 In addition to the aforementioned local search procedure, the local optima ex-
 214 ploration also includes a single tour improvement procedure to further improve
 215 each new elite solution. For this, the single tour improvement procedure uses
 216 the edge assembly crossover designed for the TSP (EAX-TSP)¹ to minimize
 217 each individual tour of the solution. Specifically, for each tour, its cities are
 218 submitted to EAX-TSP, which then optimizes the order of these cities and
 219 returns a new tour. After EAX-TSP is finished, its final solution is given to
 220 the local search procedure, which can possibly lead to further improvement
 221 by exchanging cities between tours.

222 Finally, since EAX-TSP is time consuming, we apply it only to high-quality
 223 elite solutions, which are typically reached when the algorithm has searched
 224 long enough. Specifically, the single tour improvement procedure is only trig-
 225 gered when the underlying solution (φ) updates the global best solution φ^*
 226 ($f(\varphi) < f(\varphi^*)$) and the number of iterations reaches a threshold $I_{threshold}$
 227 (empirically set to $I_{threshold} = 1000$).

228 3.3 Probabilistic acceptance and stopping criterion

229 Let φ be the solution from the local optima exploration phase, and let φ' be
 230 the current local optimal solution. We use a probabilistic acceptance criterion
 231 to decide whether φ is accepted to update φ' . The decision to incorporate φ
 232 into the subsequent trajectory of the search process follows the acceptance
 233 criterion of simulated annealing [23,24]. As shown in Algorithm 2, within each
 234 iteration of MILS, if the solution φ is better than the global best solution
 235 φ^* ($f(\varphi) < f(\varphi^*)$), φ is accepted. Consequently, both φ^* and the current
 236 local optimal solution φ' undergo corresponding updates. However, if $f(\varphi^*) <$
 237 $f(\varphi) < f(\varphi')$, only the current local optimal solution φ' receives an update.
 238 In the event that $f(\varphi) > f(\varphi')$, the acceptance of the solution φ depends on
 239 a probability determined by $e^{-\Delta f/T}$, where $\Delta f = f(\varphi) - f(\varphi')$ and T is the
 240 temperature parameter, which is tuned according to Eqs. (1) and (2). The
 241 initial temperature T_0 is determined by Eq. (3), where φ_{init} is the given initial

¹ The code of EAX-TSP is available at: <https://github.com/sugia/GA-for-TSP>

242 solution, w is a parameter set to 0.35 following [16] and p_{accept} is a probability
 243 parameter to accept candidate solutions. The final temperature T_f over I_{max}
 244 iterations is set to 0.0001 empirically.

Algorithm 2: Acceptance criterion

Input: Solution φ from the local optima exploration procedure, current local
 optimal solution φ' , global best solution φ^* ;

Output: $\langle \varphi', \varphi^* \rangle$;

```

1 begin
2    $\Delta f \leftarrow f(\varphi) - f(\varphi')$ ;
3   if  $f(\varphi) < f(\varphi^*)$  then
4     |  $\varphi^* \leftarrow \varphi$ ;  $\varphi' \leftarrow \varphi$ ;
5   else if  $f(\varphi) < f(\varphi')$  then
6     |  $\varphi' \leftarrow \varphi$ ;
7   else if  $e^{-\Delta f/T} > random(0, 1)$  then
8     |  $\varphi' \leftarrow \varphi$ ; /* Accept  $\varphi$  as new current local optimal solution,
9     | otherwise refuse  $\varphi$ . */
9   return  $\langle \varphi', \varphi^* \rangle$ ;
10 end
```

$$T_{Iter+1} = cT_{Iter} \quad (1)$$

$$c = \left(\frac{T_f}{T_0}\right)^{I_{max}} \quad (2)$$

$$e^{-(w \cdot f(\varphi_{init}))/T_0} = p_{accept} \quad (3)$$

245 3.4 Local optima escaping

246 When the local optima exploration procedure stagnates, the search is trapped
 247 in a deep local optimum. To escape the current basin of attraction and explore
 248 alternative neighboring search regions, the local optima escaping procedure is
 249 triggered to perturb the current solution φ' . To this end, we use a set of removal
 250 operators (\mathcal{D}) and a set of insertion operators (\mathcal{R}) to modify the solution φ'
 251 by selectively removing and then reinserting some cities. Specifically, a pair
 252 of removal and insertion operators is chosen from the sets \mathcal{D} and \mathcal{R} during
 253 each iteration. The selection can be performed randomly or using the roulette-
 254 wheel strategy as in [16]. Here, we adopt a multi-armed bandit algorithm to
 255 intelligently identify the appropriate removal and insertion operators.

256 3.4.1 Removal and insertion operators

257 We use five removal operators: *Shaw removal*, *Random removal*, *Cross removal*,
 258 *Worst removal* and *Information removal*. Each removal operator removes $\lfloor l \times$

259 n] cities and keeps them in a set \mathcal{S} , where l ($0 < l < 1$) is a parameter called
 260 the length of perturbation.

- 261 (1) *Shaw removal*. The operator removes $\lfloor l \times n \rfloor$ cities based on a given
 262 criterion, such as geographic location [25]. Specifically, a random city
 263 v_i is selected and $\mathcal{S} = \{v_i\}$. Then the distance between v_i and each
 264 remaining city in the set $\mathcal{N} \setminus \mathcal{S}$ is computed. The distances are then
 265 used to sort the remaining cities in ascending order in the list \mathcal{L} . To
 266 introduce randomness into the selection of cities to remove, a parameter
 267 denoted as γ (where $\gamma \geq 1$) is used. Then, given a random number y from
 268 $random(0, 1)$, $\lfloor y^\gamma * |\mathcal{L}| \rfloor$ th city (u_i) in the list \mathcal{L} is selected and removed
 269 from the solution and added in the set \mathcal{S} ($\mathcal{S} \leftarrow \mathcal{S} \cup \{u_i\}$). The newly
 270 selected city u_i is used to select the next city according to the above
 271 procedure. The operation continues until $\lfloor l \times n \rfloor$ cities are successfully
 272 identified and selected for removal.
- 273 (2) *Random removal*. The operator randomly selects $\lfloor l \times n \rfloor$ cities, removes
 274 them from the solution φ' , and keeps them in set \mathcal{S} .
- 275 (3) *Cross removal*. The operator focuses on removing cities that are close
 276 to each other and visited by different tours. In fact, cities with close co-
 277 ordinates, assigned to different tours, have an increased probability of
 278 being reassigned. The reassignment serves as a means of perturbing the
 279 solution, making it easier for the algorithm to escape local optima. Specif-
 280 ically, for each city v_i , the operator incrementally counts the number of
 281 neighboring cities in its vicinity, denoted by α , that are visited by alterna-
 282 tive tours. Consequently, if a majority of a city's neighbors are actually
 283 served by different tours, it becomes more likely that this city will be
 284 moved to increase the chances of escaping local optima trap. Thus, cities
 285 are stored and sorted in \mathcal{L} according to the number of neighbors visited
 286 by alternative tours. Similar to *Shaw removal*, we also use a parameter γ
 287 to introduce randomness into the selection of cities.
- 288 (4) *Worst removal*. The objective of the operator is to identify and remove
 289 cities that contribute to a significant increase in the total travel cost along
 290 the tour. The operator first calculates for each city the potential reduction
 291 in travel costs that would result from removing it from the solution. These
 292 computed values are then used to sort the cities in descending order \mathcal{L} ,
 293 based on the magnitude of these reductions. Similar to *Shaw removal*,
 294 the selection of cities to remove involves an element of randomization,
 295 moderated by a deterministic parameter γ . The parameter controls the
 296 degree of randomization in the selection of the 'worst' city to remove from
 297 the solution.
- 298 (5) *Information Removal*. It is a well-established observation that high-quality
 299 solutions to routing problems often exhibit structural proximity to the op-
 300 timal solution, sharing a significant number of common edges with them
 301 [14]. In particular, these solutions tend to exhibit recurring sequences
 302 of consecutive visits, commonly referred to as *patterns*, which are typ-

303 ically not actively explored during the standard local search procedure
304 [26]. Consequently, if some cities are frequently involved in neighborhood
305 operators, this tendency may be advantageous in allowing MILS to es-
306 cape local optima. To take advantage of this insight, a statistical analysis
307 is performed during the local search procedure to track the frequency
308 with which each city is involved in the neighborhood operators. Then,
309 all cities are ordered in \mathcal{L} in descending order based on their involve-
310 ment frequency. Like *Worst removal*, the selection of cities for removal
311 also uses the parameter γ to control the randomness of the selection. The
312 procedure terminates when a specified number of $\lfloor l \times n \rfloor$ cities have been
313 successfully removed.

314 After the application of the removal operators, the removed cities (retained in
315 the set \mathcal{S}) are reinserted into the solution by using three insertion operators:
316 *Greedy insert*, *Greedy insert with blink*, and *Regret insert*.

- 317 (1) *Greedy insertion*. For each city $v_i \in \mathcal{S}$, a city $u_j \in \mathcal{N} \setminus \mathcal{S}$, which comes from
318 its α -nearest neighborhood and minimizes the travel cost of the tour after
319 insertion, is chosen. Then, city v_i is inserted after city u_j . The process
320 stops when all cities in \mathcal{S} are successfully inserted into the solution.
- 321 (2) *Greedy insertion with blink*. The operator, originally proposed in [27] for
322 the vehicle routing problem, introduces a controlled element of random-
323 ness into the insertion process. For each city $v_i \in \mathcal{S}$, a city $u_j \in \mathcal{N} \setminus \mathcal{S}$ from
324 its α -nearest neighborhood is selected for insertion with a probability of
325 $1 - \beta$ (β is a parameter, set to $\beta = 0.01$ following [27]). If the probability
326 is not met, the insertion position is skipped. The process continues until
327 all cities in the set \mathcal{S} have been successfully inserted into the solution.
- 328 (3) *Regret insertion*. With this operator, the selection process at each iteration
329 focuses on identifying the removed cities that would cause the most
330 regret if they were not inserted at their optimal position during the cur-
331 rent iteration. For each city $v_i \in \mathcal{S}$, we first compute the cost, denoted as
332 Δf_i^1 , associated with inserting v_i at its best possible position within the
333 incumbent solution. Additionally, we compute Δf_i^q for $q \in \{2, \dots, k\}$,
334 representing the cost of inserting v_i at its q^{th} best position. Next, for
335 each city $v_i \in \mathcal{S}$, we compute a regret value $reg_i = \sum_{q=2}^k (\Delta f_i^q - \Delta f_i^1)$.
336 Finally, we select a position with the highest regret value, and insert the
337 city v_i at that location. Following [16], the parameter k is set to 3.

338 3.4.2 Multi-armed bandit

339 Building on the concept in [18], where a multi-armed bandit algorithm was
340 used to determine the sequence of lower-level heuristics within the hyper-
341 heuristic framework, we explore applying MAB to select removal and insertion
342 operators for exploring neighborhood solutions. Unlike sequencing heuristic
343 operators, operator selection is a more tractable problem.

344 For the removal operators, each operator $D_i \in \mathcal{D}$ is associated with three
 345 critical attributes: a weight ω_{D_i} , a score π_{D_i} , and a counter θ_{D_i} that records the
 346 number of times the operator D_i has been applied. Initially, all operators are
 347 given the same weight, with the constraint that the sum of these weights over
 348 all operators in \mathcal{D} equals 1. We divide the algorithm execution into segments of
 349 fixed duration (100 iterations per segment in our case), with constant operator
 350 weights maintained throughout each segment. Before starting a new segment,
 351 the scores (π_{D_i}) of all operators are reset to zero. During each iteration within
 352 a segment, the score of the selected operator D_i is updated by $\pi_{D_i} \leftarrow \pi_{D_i} + \delta_u$,
 353 where δ_u ($u \in \{1, 2, 3\}$) contains three different cases that govern the score
 354 change π_{D_i} . Specifically, the score π_{D_i} receives an increase of δ_1 when the global
 355 best solution φ^* undergoes an update ($f(\varphi) < f(\varphi^*)$). Similarly, an increase of
 356 δ_2 is received when the local optimum solution φ' is improved ($f(\varphi) < f(\varphi')$),
 357 and a score increment of δ_3 is applied when solution φ is accepted according to
 358 the probabilistic solution acceptance criterion, even if it does not represent an
 359 overall improvement. In our case, we used $\delta_u = 3, 5, 10$, for $u = 1, 2, 3$. At the
 360 end of each segment, we compute new weights for the operators based on the
 361 accumulated scores according to Eqs. (4) and (5), where $\omega_{D_i,j}$ is the weight
 362 of operator D_i in last segment j and λ is the reaction factor ($\lambda = 0.1$), which
 363 controls how quickly the weight adjustment reacts to changes.

$$\pi_{D_i} = \frac{\pi_{D_i}}{\theta_{D_i}} \quad (4)$$

$$\omega_{D_i,j+1} = (1 - \lambda)\omega_{D_i,j} + \lambda\pi_{D_i} \quad (5)$$

364 For each iteration of MILS, one removal and one insertion operator must be
 365 selected from \mathcal{D} and \mathcal{R} , respectively. Unlike the approach in [18], which uses
 366 Thompson sampling and exponential weights for exploration and exploita-
 367 tion algorithms in the MAB framework to determine the sequence of low-level
 368 heuristics, we adopt the ϵ -greedy algorithm. The choice of ϵ -greedy is moti-
 369 vated by the simplified decision-making scenario, where only two operators
 370 need to be selected per generation without requiring sorting heuristic oper-
 371 ators. The ϵ -greedy algorithm operates as follows: Given a random number
 372 $r \sim \text{Uniform}(0, 1)$ and a fixed exploration rate ϵ , the algorithm selects the
 373 operator associated with the highest weight if $r < \epsilon$ (exploitation); otherwise,
 374 it randomly selects an operator (exploration).

375 4 Experimental Evaluation and Comparisons

376 The purpose of this section is to evaluate the performance of MILS through
 377 experiments and compare it with state-of-the-art algorithms.

Table 1
Parameter tuning results.

Parameter	Section	Description	Considered values	Final values
I_{max}	3.3	maximum iterations per restart	{10000, 20000, 30000, 40000, 50000}	40000
p_{accept}	3.3	accept probability	{0.5, 0.6, 0.7, 0.8, 0.9}	0.7
α	3.2.1	granularity threshold	{5, 10, 15, 20, 25, 30}	10
l	3.4	perturbation length	{0, 0.05, 0.1, 0.15, 0.2, 0.25, 0.3}	0.15
ϵ	3.4	ϵ -greedy parameter	{0.005, 0.01, 0.015, 0.02, 0.025}	0.01

378 4.1 Benchmark instances

379 We conducted experiments using two benchmark sets that are commonly
380 tested in the literature. The instances (77 in total) and the best solutions
381 obtained by MILS are available online².

- 382 • Set \mathbb{S} : The set contains 41 small and medium instances with 51 to 1173 cities
383 and 3 to 30 tours. These instances have been widely used to evaluate minmax
384 mTSP algorithms [5,9,28,29,8,7]. Of these 41 instances, the optimal solution
385 is known for 17 of them, all of which have a longest tour composed of only
386 one city. Given that the instances of this set have been studied intensively,
387 it is challenging to improve the best-known results for the instances with
388 unknown optima.
- 389 • Set \mathbb{L} : The set has 36 large instances with 1357 to 5915 cities and 3 to 20
390 tours, which was introduced in [5] and further tested in [9]. Among these 36
391 instances, optimal solutions are known for 5 instances due to the fact that
392 their longest tour is composed of only one city. The \mathbb{L} instances are known
393 to be more challenging than those of the set \mathbb{S} .

394 4.2 Experimental protocol and reference algorithms

395 **Parameter setting.** The MILS algorithm has five parameters: the maximum
396 number of iterations per restart I_{max} , the accept probability p_{accept} , the near-
397 est neighbor granularity threshold α , the perturbation length l , the ϵ -greedy
398 parameter ϵ . In order to calibrate these parameters, the automatic parameter
399 tuning package Irace [30] was used. The tuning was performed on 8 instances
400 with 150-2392 cities among the 77 benchmark instances. The tuning budget
401 was set to be 2000 runs. The candidate and final values for the parameters are
402 shown in Table 1. The values recommended by Irace were used throughout
403 our experiments and can be considered as the default parameter setting of the
404 MILS algorithm.

405 **Reference algorithms.** For our comparative experiments, we used the fol-
406 lowing four recent state-of-the-art algorithms, which hold most of the current
407 best-known solutions for the minmax mTSP benchmark instances.

² <https://github.com/pengfeihe-angers/mils.git>

- 408 • BKS. This indicates the best-known solutions (current best upper bounds)
409 that are compiled from the best results reported by the state-of-the-art algo-
410 rithms [5,8,7,9,12] and the best results we obtained by running the available
411 codes of the algorithms in [5,8,9].
- 412 • HSNR (2022) [5]: This hybrid search algorithm with neighborhood reduction
413 was coded in C++ and executed on a computer with a Xeon E5-2670 CPU
414 at 2.5 GHz and 6 GB RAM.
- 415 • ITSHA (2022) [8]: This iterated two-stage heuristic algorithm was imple-
416 mented in C++, and we ran the source code on our computer (Xeon E5-2670
417 CPU at 2.5 GHz and 6 GB RAM).
- 418 • HGA (2023) [7]: This hybrid genetic algorithm was coded in Julia and exe-
419 cuted on a computer with an Apple M1 CPU and 16 GB RAM. According
420 to Passmark³, the M1 CPU is significantly faster than the Xeon E5-2670
421 processor used in this study, in terms of the single thread performance.
422 Therefore, given the same running time, the HGA algorithm has a more
423 favorable computational budget.
- 424 • MA (2023) [9]: This memetic algorithm was implemented in C++ and exe-
425 cuted on a computer with a 2.5 GHz Xeon E5-2670 processor and 8 GB of
426 RAM.

427 **Experimental setting and stopping criterion.** We implemented the MILS
428 algorithm in C++ and compiled the program using the g++ compiler with
429 the -O3 option⁴. All experiments were conducted on a 2.5 GHz Intel Xeon E-
430 2670 processor with 6 GB RAM running Linux with a single thread. Given the
431 stochastic nature of the algorithm, MILS was run 20 times on each instance
432 with different random seeds. The algorithm terminates when it reaches the
433 cutoff limit of $(n/100) \times 4$ minutes (this is the same stopping condition used
434 in the reference algorithms [9,5,8]). The reference algorithms are run under
435 the same cutoff limits as MILS, except HGA, whose code is unavailable. For
436 HGA, we report its results given in [7].

437 4.3 Computational results and comparisons

438 We provide a brief summary of the results comparing the MILS algorithm with
439 the reference algorithms in Table 2 and the detailed results in the appendix. In
440 Table 2, we show the number of instances where our MILS algorithm obtains
441 a better (#Wins), equal (#Ties), or worse (#Losses) result compared to each
442 reference, including the BKS. To verify whether there is a statistically sig-
443 nificant difference between MILS and each reference algorithm, the Wilcoxon
444 signed-rank test is used at a 0.05 confidence level, where a *p-value* less than
445 0.05 indicates a statistically significant difference.

³ <https://www.cpubenchmark.net/singleThread.html#>

⁴ The code of MILS will be available at the link of footnote:
<https://github.com/pengfeihe-angers/mils.git>

Table 2

Summary of comparative results between MILS and the reference algorithms on the 77 benchmark instances.

Pair algorithms	Groups	Best				Avg.			
		#Wins	#Ties	#Losses	<i>p-value</i>	#Wins	#Ties	#Losses	<i>p-value</i>
MILS vs. BKS	$m=3$	10	7	2	2.10E-02	-	-	-	-
	$m=5$	11	5	3	5.25E-03	-	-	-	-
	$m=10$	7	7	5	1.10E-01	-	-	-	-
	$m=20$	4	14	0	1.25E-01	-	-	-	-
	$m=30$	0	2	0	0.00E+00	-	-	-	-
MILS vs. HSNR	$m=3$	16	3	0	4.38E-04	19	0	0	1.32E-04
	$m=5$	16	1	2	6.29E-04	17	1	1	7.38E-04
	$m=10$	10	7	2	9.28E-03	10	6	4	3.40E-02
	$m=20$	4	14	0	1.25E-01	4	14	0	1.25E-01
	$m=30$	0	2	0	0.00E+00	0	2	0	0.00E+00
MILS vs. ITSHA	$m=3$	16	3	0	4.38E-04	17	2	0	2.93E-04
	$m=5$	17	2	0	2.93E-04	16	1	2	1.18E-03
	$m=10$	11	7	1	3.42E-03	12	3	5	1.48E-02
	$m=20$	7	11	0	1.56E-02	13	5	0	2.44E-04
	$m=30$	0	2	0	0.00E+00	0	2	0	0.00E+00
MILS vs. HGA	$m=3$	6	4	0	3.13E-02	6	2	2	1.09E-01
	$m=5$	7	3	0	1.56E-02	6	2	2	7.81E-02
	$m=10$	1	6	3	6.25E-01	1	3	6	2.19E-01
	$m=20$	0	9	0	0.00E+00	2	7	0	5.00E-01
	$m=30$	0	2	0	0.00E+00	0	2	0	0.00E+00
MILS vs. MA	$m=3$	10	7	2	2.10E-02	11	3	5	4.94E-02
	$m=5$	11	5	3	5.25E-03	10	2	7	1.02E-01
	$m=10$	7	7	5	6.40E-02	9	4	7	8.79E-02
	$m=20$	7	11	0	1.56E-02	11	7	0	9.77E-04
	$m=30$	0	2	0	0.00E+00	0	2	0	0.00E+00

446 First, regarding the BKS, Table 2 shows that MILS updates 32 current best-
447 known results (new upper bounds) out of the 77 instances (41.6%) and matches
448 35 other BKS values (45.5%). Of these 33 new best results, 7 are for instances
449 in \mathbb{S} and 25 for instances in \mathbb{L} . These results are notable because the instances
450 in the set \mathbb{S} have been extensively studied in the literature, and the instances
451 in the set \mathbb{L} are known to be difficult for existing algorithms.

452 Now, if we examine the results in terms of the number of tours, we can make
453 the following comments. For $m \in \{3, 5\}$, MILS performs remarkably well
454 compared to the BKS values, and the *p-values* (< 0.05) clearly indicate that
455 the differences are statistically significant. For $m \in \{10, 20\}$, MILS competes
456 well with the BKS results too, as it still yields several new bounds. However,
457 the *p-values* (> 0.05) indicate that the differences are marginal. As shown
458 in Tables A.1 and A.2 of the appendix, for small instances ($n < 532$), MILS
459 consistently gives excellent results when $m \in \{3, 5\}$, without losing a single
460 case. For medium and large instances, our algorithm also improves many BKS
461 results (improvement gap up to 9.03%), indicating that there is still room for
462 improvement for these large instances.

463 Compared to the reference algorithms, MILS significantly outperforms HSNR
464 [5] and ITSHA [8] (*p-values* < 0.05) on the instances with $m \in \{3, 5, 10\}$.
465 Furthermore, MILS achieves a remarkable performance compared to the two

Table 3
Summary information of MILS on different groups.

Index	m=3	m=5	m=10	m=20
Average gap (%) to BKS	-0.26	-0.87	-1.39	-1.28
Number of improved instances	10	11	7	4

Table 4
Summary of comparative results between MILS and MILS₀.

Pair algorithms	Best				Avg.			
	#Wins	#Ties	#Losses	<i>p-value</i>	#Wins	#Ties	#Losses	<i>p-value</i>
MILS vs MILS ₀	49	26	2	1.08E-08	60	14	3	2.18E-09

latest algorithms HGA [7] and MA [9], losing only in a few of cases. To further verify the performance of MILS on instances with different tours, Table 3 shows the average gap of MILS to the BKS results. We can observe that MILS can improve more instances with $m \in \{3, 5\}$, but the improvement is marginal. On the contrary, although MILS can improve fewer instances with $m \in \{10, 20\}$, the improvements are larger. In conclusion, we can say that MILS is particularly competitive when solving instances with relatively few tours. Note that HSNR [5] and MA [9] can achieve remarkable results on instances with $m \in \{10\}$, making MILS a suitable algorithm for challenging instances with $m \in \{3, 5, 20\}$.

5 Additional experiments

This section presents experiments to gain additional insights into the influences of the components of the MILS algorithm: the local search procedure, the MAB algorithm. All experiments are based on the two sets of 77 instances. In addition, we also investigate the long-term convergence behavior of the algorithm under a relaxed stopping condition. To ensure a fair comparison, all variants of MILS were run on the same machine with the same parameters as MILS, and each variant was run 20 times per instance.

5.1 Rational behind the local search procedure

The local search procedure of MILS uses the best-improvement strategy to explore each of the used neighborhoods (see Section 3.2.1). One question is how MILS performs when the best-improvement strategy is replaced by the first-improvement strategy, which is very popular for routing problems with the minsum objective [13,14]. To perform a rigorous evaluation of these two strategies, we compared a variant of MILS (called MILS₀) where the first-improvement strategy is used in the local search procedure. The results of the comparison are summarized in Fig. 2 and Table 4.

According to Table 4, the best-improvement strategy dominates the first-improvement strategy. Replacing the best-improvement strategy with the first-improvement strategy significantly worsens the performance of the local search

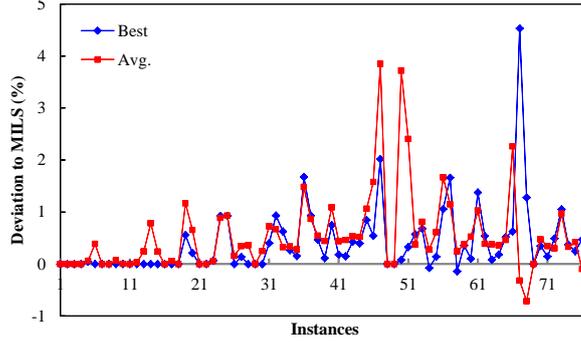


Fig. 2. Comparative results of MILS with variant MILS₀ on the 77 instances.

Table 5

Summary of average results between two improvement strategies.

Instances	Deviation from initial solutions (%)	
	Best	First
att532-3	18.228	16.406
pcb1173-3	15.565	14.467
pr2392-5	15.416	14.331
fl3795-3	8.575	8.480

496 procedure in terms of both the best and average results. Moreover, as shown
 497 in Fig. 2, the differences become even more significant as the size of the in-
 498 stances increases. These results demonstrate the critical contributions of the
 499 best-improvement strategy.

500 To gain a deeper understanding of why the best-improvement strategy outper-
 501 forms the first-improvement strategy in solving the minmax mTSP, we study
 502 both strategies and determine the average deviation from the initial solutions
 503 when reaching the local optimal solutions, starting from the same initial so-
 504 lution. For this study, we used four instances (att532-3, pcb1173-3, pr2392-5,
 505 and fl3795-3) with different number of vertices, routes, and edge weight types.
 506 We ran the local search procedure with both strategies for each instance ex-
 507 actly 10,000 times using a different initial solution for each run. Then, the
 508 1,000 best local optimal solutions of each algorithm are retained for analysis
 509 to avoid the influence of random features of local search procedures. As shown
 510 in Table 5, for these instances, the average deviation from initial solutions
 511 with the best-improvement strategy is larger than with the first-improvement
 512 strategy, which means that the best-improvement strategy allows the algo-
 513 rithm to go further in its search to attain high-quality solutions that cannot
 514 be reached with the first-improvement strategy. These results underscore the
 515 effectiveness of the best-improvement strategy in achieving superior results,
 516 making it the first choice for solving min-max objective routing problems.

517 5.2 Rationale behind the MAB algorithm

518 To evaluate the benefit of the MAB algorithm for escaping local optima, two
 519 MILS variants (denoted by MILS₁ and MILS₂) were created where the MAB
 520 algorithm is replaced by the roulette-wheel strategy and the random strategy,
 521 like in [16], respectively. Table 6 summarizes the comparative results of the
 522 three algorithms, and Fig. 3 plots the best/average gap between these variants
 523 and MILS on all instances. The X-axis is the instance label, while the Y-axis
 524 is the deviation from the MILS results (%).

Table 6
 Summary of comparative results of MILS with two variants.

Pair algorithms	Best				Avg.			
	#Wins	#Ties	#Losses	<i>p-value</i>	#Wins	#Ties	#Losses	<i>p-value</i>
MILS vs MILS ₁	29	32	16	8.64E-03	32	19	26	6.15E-01
MILS vs MILS ₂	33	33	11	5.48E-03	47	19	11	1.38E-06

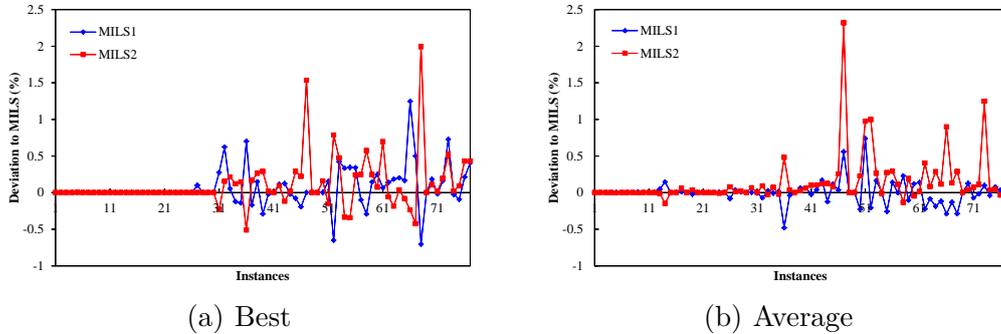


Fig. 3. Comparative results of MILS with two variants MILS₁ (with roulette-wheel strategy) and MILS₂ (with random strategy) on the 77 instances.

525 Table 6 clearly shows that MILS outperforms MILS₁ in terms of best and
 526 average results, which is confirmed by *p-values* $\ll 0.05$. As shown in Fig. 3,
 527 there are no significant differences between MILS and MILS₁ when solving
 528 small and medium instances ($n < 532$). On the contrary, MILS₁ becomes
 529 worse when solving large instances, in terms of best and average results. As
 530 to the MILS₂ variant, Table 6 shows that it performs the worst. Thus, we can
 531 conclude that the MAB algorithm is a better strategy for operator selection
 532 than the roulette-wheel strategy, and the roulette strategy is better than the
 533 random strategy.

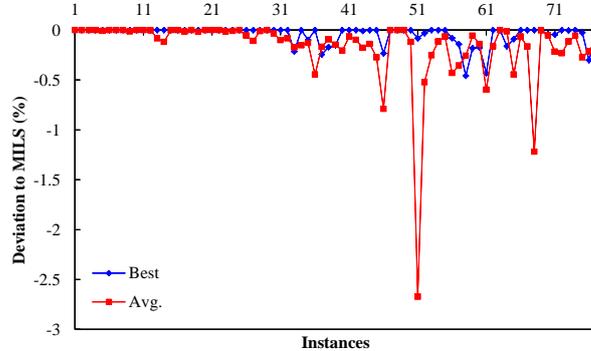
534 5.3 Convergence analysis of the MILS algorithm

535 In Section 4.3, the stopping condition of MILS was set to the maximum run-
 536 ning time of $(n/100) \times 4$ minutes in accordance with the reference algorithms.
 537 To investigate the convergence behavior of the MILS algorithm for a long run
 538 (denoted by MILS_L), the stopping condition is set to a relaxed running time
 539 of $(n/100) \times 8$ minutes.

Table 7

Summary of comparative results between MILS and MILS_L.

Pair algorithms	Best				Avg.			
	#Wins	#Ties	#Losses	<i>p-value</i>	#Wins	#Ties	#Losses	<i>p-value</i>
MILS _L vs MILS	23	54	0	2.95E-04	56	21	0	7.55E-11

Fig. 4. Comparative results of MILS with variant MILS_L on the 77 instances.

540 From Table 7, one observes that with a large runtime budget, MILS is able
 541 to further significantly improve its results obtained with the default cutoff
 542 time ($n/100 \times 4$ minutes) both in terms of best and average results (p -values
 543 $\ll 0.05$). Specifically, the best results can be even improved as much as 0.46%,
 544 while the average results can be improved by 2.67%. As shown in Fig. 4, the im-
 545 provements only concern medium and large instances ($n \geq 532$), which proba-
 546 bly indicates that the results of MILS with the default cutoff time ($n/100 \times 4$
 547 minutes) for the small instances, if not optimal, could be very close to the opti-
 548 mal results. This experiment shows that the MILS algorithm has the highly
 549 desirable ability to find even better results with a longer cutoff limit for large
 550 and difficult instances.

551 5.4 A time-to-target analysis of the compared algorithms

552 To further demonstrate the computational efficiency of our MILS algorithm
 553 compared to the state-of-the-art algorithms, we perform a time-to-target (T2T)
 554 analysis by comparing the time needed for an algorithm to reach a given ob-
 555 jective target. For this experiment, we compare MILS with HSNR [5], ITHSA
 556 [8], and MA [9], while excluding the HGA algorithm [7] because its source
 557 code is unavailable. Four instances were used: lin318-3, att532-3, nrw1379-5,
 558 and pcb3038-5. They are from different benchmark sets and have different
 559 features, such as the number of vertices, routes, and edge weight types. To en-
 560 sure statistical robustness, each algorithm solves each instance 300 times with
 561 distinct random seeds. To guarantee that all compared algorithms can con-
 562 sistentlly attain the same target objective value, the target value was set 10%
 563 above the best known objective value. The experimental results are illustrated
 564 in Fig. 5, where the X-axis represents the runtime required to reach the pre-
 565 defined target value, and the Y-axis shows the probability that an algorithm

566 will finds a solution of the required quality.

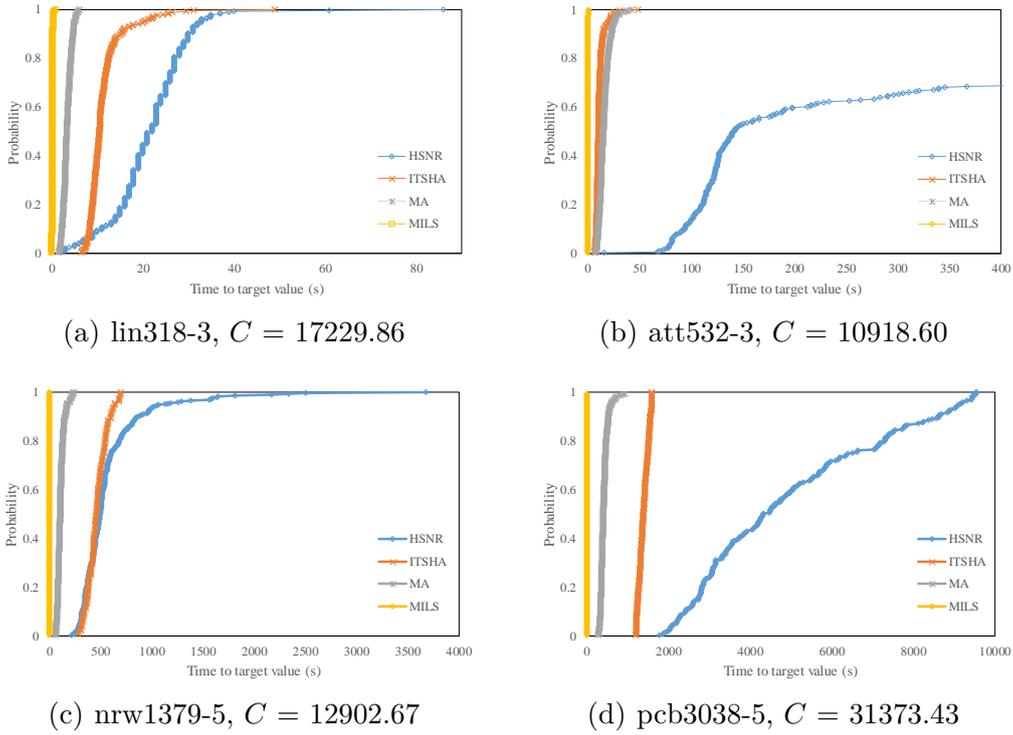


Fig. 5. Probability distributions of the running time (in seconds) needed to reach a given target objective value by each algorithm on 4 instances with various features.

567 Fig. 5 shows that the MILS algorithm consistently outperforms other algo-
 568 rithms in terms of convergence speed to the target value. Notably, MILS
 569 achieves a success probability of nearly 100% within the first 10 seconds.
 570 In contrast, MA, ITSHA, and HSNR require substantially longer durations
 571 to attain comparable results: over 50 seconds for nrw1379-5 and over 200
 572 seconds for pcb3038-5. For small instances, the computational times remain
 573 relatively similar across algorithms, except for HSNR, which performs more
 574 slowly. However, as instance sizes increase, the reference algorithms become
 575 significantly less efficient, requiring more time to reach target values. In con-
 576 trast, MILS demonstrates robust computational efficiency regardless of the
 577 problem’s scale, indicating superior scalability. In summary, this experiment
 578 confirms that MILS is significantly more time-efficient than the reference al-
 579 gorithms, especially for large instances.

580 6 Conclusions

581 We introduced the first multi-armed bandit algorithm driven iterated local
 582 search for solving the minmax mTSP. The algorithm integrates an efficient
 583 local search procedure associated with the best-improvement strategy to find
 584 high-quality local optimal solutions, a probabilistic criterion to continuously

585 diversify the search and explore new search regions, and a multi-armed bandit
586 algorithm to dynamically select tailored perturbation operators to escape deep
587 local optima. It also takes advantage of an effective TSP heuristic for individual
588 tour optimization.

589 Computational experiments on two sets of 77 commonly used benchmark in-
590 stances (with up to 5915 cities and $m = 3, 5, 10, 20, 30$ routes) show that
591 the proposed algorithm can effectively solve a wide range of instances in a
592 short running time, leading to new best-known results for 32 challenging in-
593 stances and matching 35 other best-known results. The algorithm is shown to
594 perform particularly well on instances with 3, 5 and 20 tours, making it an
595 attractive complementary approach to existing algorithms that perform well
596 on instances with 10 tours. These new results can be valuable for future re-
597 search on the minmax mTSP. In addition, we investigate the contributions of
598 the multi-armed bandit algorithm and the best-improvement strategy for the
599 local search to the performance of the algorithm in the context of the minmax
600 mTSP.

601 Since the minmax mTSP is a relevant model for real-world problems, our
602 algorithm can be used to solve some of these practical applications more ef-
603 fectively.

604 There are several possible directions for future work. First, since the local
605 search component is the most time consuming part of the algorithm, it would
606 be interesting to explore techniques, such as dynamic radius search [31] to
607 improve its computational efficiency. Second, this work demonstrates the ef-
608 fectiveness of the multi-armed bandit algorithm for the minmax mTSP. This
609 learning technique could contribute to designing effective algorithms using
610 multiple operators for other routing problems [24,27,32]. Third, a promising
611 way to improve the algorithm further is to design more discriminating eval-
612 uation functions that can differentiate solutions of the same objective value,
613 like in [33,34]. Fourth, it would be interesting to adapt MILS to solve the
614 generalized minmax mTSP with multi-depots. Additionally, ideas from this
615 work, such as the learning-based operator selection method, could be applied
616 to other algorithms for the multi-depot case. Finally, there is no effective exact
617 method for the minmax mTSP. Therefore, it would be useful to develop new
618 mathematical formulations that can be efficiently solved by general solvers,
619 such as CPLEX and Gurobi, as well as dedicated exact algorithms that can
620 solve reasonable-sized instances optimally.

621 **Declaration of competing interest**

622 The authors declare that they have no known competing interests that could
623 have appeared to influence the work reported in this work.

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725 Appendix

726 A Computational results

727 This section presents the detailed computational results of the proposed MILS
728 algorithm together with the results of the three state-of-the-art algorithms:
729 HSNR (2022) [5], ITSHA (2022) [8], and HGA (2023) [7]. In Tables A.1 and
730 A.2, column 'Instance' indicates the name of each instance (Instances marked
731 with an asterisk * have known optimal solutions; column 'Time(s)' shows
732 the running times of our MILS algorithm (note that the timing information is
733 unavailable for the other algorithms); column 'BKS' are the best-known results
734 summarized from the literature; 'Best' and 'Avg. ' are the best and average
735 results over 20 independent runs, respectively, obtained by the corresponding
736 algorithm in the column header; ' $\delta(\%)$ ' is calculated as $\delta = 100 \times (f_{best} -$
737 $BKS)/BKS$, where f_{best} is the best objective value of MILS. The *Average*
738 row is the average value of a performance indicator over the instances of a

739 benchmark set. Improved best results (new upper bounds) are indicated by
740 negative $\delta(\%)$ values highlighted in bold. In all tables, the dark gray color
741 indicates that the corresponding algorithm obtains the best result among the
742 compared algorithms on the corresponding instance; the medium gray color
743 displays the second best results, and so on.

Table A.1. Results for the minmax mTSP on the 41 small and medium instances of set S.

Instances	Time(s)	BKS	Best							$\delta(\%)$	MILS	Avg.	MILS
			HSNR[5]	ITSHA [8]	HGA [7]	MA [9]	MILS	MA [9]	MA [9]				
mtsp51-3	122.40	159.57	159.57	159.57	159.57	159.57	159.57	159.57	0.00	159.57	159.57	159.57	
mtsp51-5	122.40	118.13	118.13	118.13	118.13	118.13	118.13	118.13	0.00	118.13	118.13	118.13	
mtsp51-10	122.40	112.07	112.07	112.07	112.07	112.07	112.07	112.07	0.00	112.07	112.07	112.07	
mtsp100-3	240.00	8509.16	8509.16	8509.16	8509.16	8509.16	8509.16	8509.16	0.00	8509.16	8509.16	8509.16	
mtsp100-5	240.00	6765.73	6765.73	6765.73	6765.73	6765.73	6765.73	6765.73	0.01	6765.73	6765.73	6765.73	
mtsp100-10	240.00	6358.49*	6358.49	6358.49	6358.49	6358.49	6358.49	6358.49	0.00	6358.49	6358.49	6358.49	
mtsp100-20	240.00	6358.49*	6358.49	6358.49	6358.49	6358.49	6358.49	6358.49	0.00	6358.49	6358.49	6358.49	
rand100-3	240.00	3031.95	3031.95	3031.95	3031.95	3031.95	3031.95	3031.95	0.00	3031.95	3031.95	3031.95	
rand100-5	240.00	2411.68	2411.68	2411.68	2411.68	2411.68	2411.68	2411.68	0.00	2411.68	2411.68	2411.68	
rand100-10	240.00	2299.16	2299.16	2299.16	2299.16	2299.16	2299.16	2299.16	0.00	2299.16	2299.16	2299.16	
rand100-20	240.00	2299.16	2299.16	2299.16	2299.16	2299.16	2299.16	2299.16	0.00	2299.16	2299.16	2299.16	
mtsp150-3	360.00	13038.30	13038.30	13038.30	13038.30	13038.30	13038.30	13038.30	0.00	13038.30	13038.30	13038.30	
mtsp150-5	360.00	8417.02	8417.02	8417.02	8417.02	8417.02	8417.02	8417.02	0.00	8417.02	8417.02	8417.02	
mtsp150-10	360.00	5557.41	5557.41	5557.41	5557.41	5557.41	5557.41	5557.41	0.59	5557.41	5557.41	5557.41	
mtsp150-20	360.00	5246.49*	5246.49	5246.49	5246.49	5246.49	5246.49	5246.49	0.00	5246.49	5246.49	5246.49	
mtsp150-30	360.00	5246.49*	5246.49	5246.49	5246.49	5246.49	5246.49	5246.49	0.00	5246.49	5246.49	5246.49	
gtspl50-3	360.00	2401.63	2401.63	2401.63	2401.63	2401.63	2401.63	2401.63	0.00	2401.63	2401.63	2401.63	
gtspl50-5	360.00	1741.13	1741.13	1741.13	1741.13	1741.13	1741.13	1741.13	0.00	1741.13	1741.13	1741.13	
gtspl50-10	360.00	1554.64*	1554.64	1554.64	1554.64	1554.64	1554.64	1554.64	0.00	1554.64	1554.64	1554.64	
gtspl50-20	360.00	1554.64*	1554.64	1554.64	1554.64	1554.64	1554.64	1554.64	0.00	1554.64	1554.64	1554.64	
gtspl50-30	360.00	1554.64*	1554.64	1554.64	1554.64	1554.64	1554.64	1554.64	0.00	1554.64	1554.64	1554.64	
kroA200-3	480.00	10691.00	10691.00	10691.00	10691.00	10691.00	10691.00	10691.00	0.00	10691.00	10691.00	10691.00	
kroA200-5	480.00	7412.12	7412.12	7412.12	7412.12	7412.12	7412.12	7412.12	0.02	7412.12	7412.12	7412.12	
kroA200-10	480.00	6223.22*	6223.22	6223.22	6223.22	6223.22	6223.22	6223.22	0.00	6223.22	6223.22	6223.22	
kroA200-20	480.00	6223.22*	6223.22	6223.22	6223.22	6223.22	6223.22	6223.22	0.00	6223.22	6223.22	6223.22	
lin318-3	763.20	15663.50	15663.50	15663.50	15663.50	15663.50	15663.50	15663.50	0.00	15663.50	15663.50	15663.50	
lin318-5	763.20	11276.80	11276.80	11276.80	11276.80	11276.80	11276.80	11276.80	0.00	11276.80	11276.80	11276.80	
lin318-10	763.20	9731.17*	9731.17	9731.17	9731.17	9731.17	9731.17	9731.17	0.00	9731.17	9731.17	9731.17	
lin318-20	763.20	9731.17*	9731.17	9731.17	9731.17	9731.17	9731.17	9731.17	0.00	9731.17	9731.17	9731.17	
att532-3	1276.80	9966.00	10231.00	10158.00	9973.00	9966.00	9966.00	9926.00	-0.40	9926.00	10038.03	9938.25	
att532-5	1276.80	6950.00	7067.00	7067.00	6950.00	6950.00	6950.00	6942.00	-0.12	6942.00	7003.80	6976.35	
att532-10	1276.80	5698.00	5709.00	5731.00	5698.00	5770.00	5770.00	5783.00	1.49	5783.00	5716.75	5846.30	
att532-20	1276.80	5580*	5580.00	5583.00	5580.00	5580.00	5580.00	5580.00	0.00	5580.00	5601.75	5580.00	
rat783-3	1879.2	3052.41	3187.90	3131.99	3086.70	3052.41	3052.41	3040.75	-0.38	3040.75	3106.39	3052.02	
rat783-5	1879.2	1959.16	2006.46	2018.44	1959.16	1961.12	1961.12	1941.90	-0.88	1941.90	1981.51	1989.68	
rat783-10	1879.2	1304.70	1334.76	1357.65	1304.70	1313.01	1313.01	1318.77	1.08	1318.77	1321.33	1341.19	
rat783-20	1879.2	1231.69*	1231.69	1231.69	1231.69	1231.69	1231.69	1231.69	0.00	1231.69	1231.69	1231.69	
pcbl173-3	2815.5	19569.50	20813.80	20288.75	19724.24	19569.50	19569.50	19412.40	-0.80	19412.40	20473.45	19858.77	
pcbl173-5	2815.5	12406.60	13032.30	12816.55	12517.65	12406.60	12224.60	12224.60	-1.47	12224.60	13216.99	12659.49	
pcbl173-10	2815.5	7512.43	7758.26	7801.18	7512.43	7623.59	7476.78	7476.78	-0.47	7476.78	7910.09	7617.21	
pcbl173-20	2815.5	6528.86*	6528.86	6528.86	6528.86	6528.86	6528.86	6528.86	0.00	6528.86	6528.86	6528.86	
Average	-	6900.50	6015.33	6000.98	6077.37	5943.29	5929.96	5929.96	-	6076.73	6043.73	6100.80	
												5971.30	
												5943.21	

Table A.2. Results for the minmax mTSP on the 36 large instances of set L.

Instances	Time(s)	Best				Avg.					
		BKS	HSNR [5]	ITSHA [8]	MA [9]	MILS	$\delta(\%)$	HSNR [5]	ITSHA [8]	MA [9]	MILS
nrw1379-3	3309.60	19222.10	20495.90	19871.21	19222.10	19126.40	-0.50	20765.70	20085.29	19472.39	19202.46
nrw1379-5	3309.60	11913.40	12416.50	12218.09	11913.40	11729.70	-1.54	12652.56	12493.99	12203.76	11769.61
nrw1379-10	3309.60	6846.27	7114.71	7008.61	6846.27	6576.46	-3.94	7212.24	7136.56	6987.31	6626.48
nrw1379-20	3309.60	5370.82*	5370.82	5381.59	5381.59	5370.82	0.00	5371.08	5402.42	5388.99	5371.08
fl1400-3	3360.00	7854.97	9192.38	8310.34	7854.97	7894.73	0.51	9621.59	8482.77	7989.25	8137.51
fl1400-5	3360.00	6116.28	6268.25	6360.45	6116.28	6280.38	2.68	6783.62	6572.53	6185.40	6701.72
fl1400-10	3360.00	5763.26*	5763.26	5763.26	5763.26	5763.26	0.00	5763.26	5785.69	5763.26	5763.26
fl1400-20	3360.00	5763.26*	5763.26	5763.26	5763.26	5763.26	0.00	5763.26	5763.26	5763.26	5763.26
d11655-3	3972.00	23921.90	25229.30	25403.26	23921.90	23853.70	-0.29	25635.98	25804.06	24149.72	24179.13
d11655-5	3972.00	16512.20	17181.20	17502.88	16512.20	16366.40	-0.88	17454.32	17824.61	16754.81	17025.55
d11655-10	3972.00	11320.10	11660.00	11814.34	11320.10	11430.20	0.97	11816.04	11971.60	11528.33	11761.92
d11655-20	3972.00	9598.94	9598.94	9910.12	9627.28	9598.94	0.00	9607.73	10172.24	9669.97	9602.37
u2152-3	5164.80	22127.80	24207.40	23295.73	22127.80	22010.50	-0.53	24747.01	23746.41	22629.25	22120.16
u2152-5	5164.80	14094.00	15055.10	14778.56	14094.00	13776.60	-2.25	15394.85	15236.58	14442.21	13843.31
u2152-10	5164.80	8332.12	8624.61	8763.71	8332.12	7981.80	-4.20	8780.91	9018.30	8499.64	8101.72
u2152-20	5164.80	6171.89	6171.89	6605.48	6253.35	6171.89	0.00	6225.82	6676.91	6339.15	6171.89
pr2392-3	5740.80	130015.00	141627.00	135763.02	130015.00	129213.00	-0.62	143703.00	137589.12	132228.70	129943.70
pr2392-5	5740.80	82408.50	88083.20	87465.60	82408.50	80098.90	-2.80	89582.83	88179.42	84448.64	80581.39
pr2392-10	5740.80	49033.60	51085.30	50514.84	49033.60	46131.80	-5.92	52100.80	50929.73	49985.84	46454.63
pr2392-20	5740.80	35325.30	35325.30	35999.41	35455.50	34746.30	-1.64	35709.02	36546.00	36107.77	35285.25
pcb3038-3	7291.20	46994.60	51049.90	48351.41	46994.60	46511.70	-1.03	51582.38	49081.79	47686.85	46853.08
pcb3038-5	7291.20	29223.00	31140.20	30089.85	29223.00	28321.30	-2.40	31495.39	30603.78	29864.61	28678.01
pcb3038-10	7291.20	16031.70	16949.90	16878.69	16031.70	15462.10	-3.55	17450.44	16645.10	16509.95	15545.04
pcb3038-20	7291.20	10769.60	10835.00	10827.78	10769.60	10375.70	-3.66	11004.40	11196.47	10961.26	10530.69
f3795-3	9108.00	10927.40	11971.00	12290.18	10927.40	11106.00	1.63	12815.54	13022.12	11321.19	11889.81
f3795-5	9108.00	7715.36	7923.71	8151.43	7715.36	7615.50	-1.29	8610.84	8657.18	8014.97	8750.10
f3795-10	9108.00	5763.26*	5763.26	5824.14	5764.85	5805.59	0.73	5823.89	5990.03	5810.07	6416.12
f3795-20	9108.00	5763.26*	5763.26	5763.26	5763.26	5763.26	0.00	5763.26	5766.51	5763.74	5763.26
fnl4461-3	10706.40	62016.70	66903.70	64140.70	62016.70	61643.60	-0.60	67971.34	65268.41	62894.65	61955.88
fnl4461-5	10706.40	38265.50	40721.20	39839.40	38265.50	37382.40	-2.31	41777.11	39839.40	38935.22	37698.19
fnl4461-10	10706.40	20871.60	22041.50	22145.65	20671.60	19499.40	-5.67	22891.45	22954.31	20996.25	19660.79
fnl4461-20	10706.40	12347.80	12630.10	12789.54	12347.80	11275.80	-8.68	13046.38	12987.65	12542.14	11444.20
r15915-3	14196.00	193879.00	213864.00	210056.49	193879.00	190121.00	-1.94	226819.75	215466.06	198796.00	191662.90
r15915-5	14196.00	120418.00	133457.00	125537.65	120418.00	116331.00	-3.39	145173.07	132524.74	124718.05	116977.65
r15915-10	14196.00	66329.40	76585.20	70853.30	66329.40	61375.00	-7.47	84459.02	71353.13	67961.45	62271.92
r15915-20	14196.00	43121.00	48958.50	44716.69	43121.00	39227.50	-9.03	60306.22	46080.96	44373.90	39739.66
Average	-	36758.87	35077.55	34076.09	32450.03	31608.39	-	36713.40	34801.53	33158.00	31951.21