

BIASED RANDOM-KEY GENETIC ALGORITHMS FOR THE WINNER DETERMINATION PROBLEM IN COMBINATORIAL AUCTIONS

C.E. ANDRADE, R.F. TOSO, M.G.C. RESENDE, AND F.K. MIYAZAWA

ABSTRACT. In this paper, we address the problem of picking a subset of bids in a general combinatorial auction so as to maximize the overall profit using the first-price model. This winner determination problem assumes that a single bidding round is held to determine both the winners and prices to be paid. We introduce six variants of biased random-key genetic algorithms for this problem. Three of them use a novel initialization technique that makes use of solutions of intermediate linear programming relaxations of an exact mixed integer-linear programming model as initial chromosomes of the population. An experimental evaluation compares the effectiveness of the proposed algorithms with the standard mixed linear integer programming formulation, a specialized exact algorithm, and the best-performing heuristics proposed for this problem. The proposed algorithms are competitive and offer strong results, mainly for large-scale auctions.

1. INTRODUCTION

An auction is a mechanism or negotiation protocol for exchanging goods and services. In general, such goods are offered for bid, followed by a pre-determined round of bids, after which the highest bidder is pronounced the winner and pays for the negotiated item. Procurement auctions, on the other hand, are defined as follows: the auctioneer requests a set of goods, and each bidder can submit bids for this set. The lowest bidder is pronounced the winner and the auctioneer is paid for the goods. Today, auctions are widespread and, more importantly, distributed, thanks mainly to the Internet. Examples can be found in advertisement and position auctions in search engines such as Google and Yahoo!, as well as those coordinated by governments to negotiate radio spectrum, offshore oil and gas exploration, general goods, and services, among others.

In this paper, we are interested in general combinatorial auctions where bidders place bids (usually sealed) on subsets of goods, also known as *bundles*. Each bidder has access to a finite set of goods and is asked to come up with a list of bids, where each bid is an offer for a subset of goods. The objective of a bidder is to win the bid at an acceptable price. The greatest advantage of this type of auction is that it generates high economic efficiency since it allows the bidders to express both complementarity and substitutability of their preferences within bids. More formally, let M be a set of goods, $g_1, g_2 \in M$ be two goods, and let

Date: August 2014.

Key words and phrases. Combinatorial auctions, winner determination problem, genetic algorithms, biased random-key genetic algorithms.

AT&T Labs Report Technical Report. To appear in *Evolutionary Computation*.

$f : 2^M \rightarrow \mathbb{R}$ be a valuation function for sets of these goods. Goods g_1 and g_2 are said to be *complementary* if and only if $f(\{g_1\}) + f(\{g_2\}) \leq f(\{g_1, g_2\})$, where $\{g_1, g_2\}$ denotes a bundle of goods g_1 and g_2 . They are said to be *substitutes* if and only if $f(\{g_1\}) + f(\{g_2\}) \geq f(\{g_1, g_2\})$. For other variations, see Parsons et al. (2011). Since we allow bids for any subset of goods, there could be as many as $n(2^m - 1)$ bids, where n is the number of bidders and m is the number of goods. Hence, one of the key problems arise in auction mechanisms is to determine the winners of the auction, i.e. selecting pairwise disjoint bids to maximize the sum of the values of the selected bids. For other associated problems, see Cramton et al. (2006).

We focus on the *Winner Determination Problem* or WDP. In general, the WDP is equivalent to the weighted set packing problem, a well-known \mathcal{NP} -hard problem (Garey and Johnson, 1979). Notice that solving the WDP in auctions with no additional constraints and where only simple bids are allowed (i.e., bids for a single good) can be easily done in $O(nm)$ -time. The seminal work on the WDP is credited to Rothkopf et al. (1998), who identified several special cases that can be solved in polynomial time. Such cases involve special bid structures like bid trees, geometrical regions, and cardinal restricted bids. However, these structures limit the expressiveness of the bids, potentially leading to an inefficient economy (Bichler et al., 2009).

Refined exact approaches to solve the WDP were proposed by Sandholm (2002; 2006) and Escudero et al. (2009), who also presented a polyhedral study applying cuts in an exact algorithm that scaled well in auctions with up to 300 bids. With regard to approximation algorithms, the general case cannot be approximated by a factor of $O(m^{1/2+\epsilon})$ of the optimal total value of the selected bids (unless $\mathcal{P} = \mathcal{NP}$), a bound inherited from the set packing problem (see Halldórsson (2000), who also describes an algorithm with $O(\ell/(\log \ell)^2)$ -approximation that runs in $O(\max(\ell^c, m^2 \ell^2))$ -time, where ℓ is the number of bids and c is a constant). An approximation algorithm with factor $O(\sqrt{m})$ is described in Lehmann et al. (2002) for the case in which each bidder has interest in only one particular bundle. For more approximation algorithms for special formulations, see Dobzinski et al. (2005) and Feige and Vondrák (2010). Several such algorithms and special cases of the winner determination problem are revisited in Blumrosen and Nisan (2007).

The first heuristic addressing the WDP specifically is the **Casanova** algorithm (Hoos and Boutilier, 2000), a multi-start stochastic local search algorithm that runs on top of greedy randomized initial solutions. A hill-climbing procedure can be found in Holte (2001). The first metaheuristic-based heuristics addressing the problem were a genetic algorithm and a simulated annealing heuristic (Schwind et al., 2003). A hybrid simulated annealing with local search called **SAGII** was proposed by Guo et al. (2006). To date, the strongest results come from a memetic algorithm by Boughaci et al. (2009) and Boughaci (2013).

It is interesting to observe that the WDP can also be modeled as the *Multidimensional Knapsack Problem* (MDKP), enabling the utilization of the algorithms developed to tackle the latter. As with the weighted set packing, the MDKP is a well-studied \mathcal{NP} -hard problem frequently used to evaluate new algorithms due to its intrinsic difficulty and its well-established benchmark test sets. One of the best heuristics to deal with MDKP was developed by Raidl and Gottlieb (2005) and consists in a genetic algorithm with weight-biased representation using surrogate duality to modify item weights. Recently, Mansini and Speranza (2012) presented an exact algorithm based on the idea of restricted core problems where a recursive variable fixing step is done until a given threshold is reached. The remaining subproblems are explored by a branch-and-bound approach. Several other approaches can be found, among them genetic algorithms (Chu and Beasley, 1998), tabu search (Vasquez and Vimont, 2005), ant-based optimization (Alaya et al., 2004), GRASP (Chardaire et al., 2001) and other hybridization techniques, e.g. Puchinger et al. (2010) and Boyer et al. (2010).

In this paper, we address the winner determination problem of general combinatorial auctions using the first-price model for single goods. We restrict ourselves to sealed auctions that use a single round to determine winners and prices to be paid, where the bids can be placed with no constraints other than their non-negativity. We also consider that the bids are anonymous and that bidder identity is not used to model or solve the underlying problem. Six variants of biased random-key genetic algorithms (BRKGAs) are implemented to address this problem, three of them adopting a novel scheme that employs linear programming (LP) relaxations to initialize the population when the underlying problem can be modeled as a 0–1 integer linear program. In such problems, an LP relaxation directly serves as a chromosome of the BRKGA heuristic, since both are defined over the interval $[0, 1]$. Experiments comparing the BRKGAs with a standard mixed integer-linear programming formulation of the WDP solved with a commercial solver, as well as the best performing heuristics proposed for the problem, the best performing exact algorithm, and the best performing heuristic for the MDKP, are carried out to identify the strengths and drawbacks of each approach.

The paper is organized as follows. In Section 2 we formalize the winner determination problem in combinatorial auctions. We then address biased random-key genetic algorithms in Section 3 and follow up with a description of our heuristics in Section 4. Experimental results are provided and discussed in Sections 6 and 7, respectively. Concluding remarks are made in Section 8.

2. GENERAL COMBINATORIAL AUCTIONS AND THEIR FORMULATIONS

Several models for combinatorial auctions have been proposed in the literature, but most of them introduce additional constraints to limit the context of the auction so as to expose special properties that make the problem computationally easier. We next present a general description. Let $N = \{1, 2, \dots, n\}$ be a set of bidders and $M = \{1, 2, \dots, m\}$ be a set of goods. A collection of bids is represented by a tuple $\mathcal{B} = (\mathcal{B}_1, \dots, \mathcal{B}_n)$ such that \mathcal{B}_i is the bid set of bidder i . Each bid $B \in \mathcal{B}_i$, for $i = 1, \dots, n$, is a list of desired goods (bundle), i.e., $B \subseteq M$ such that bidder i provides the function $b_i : 2^M \rightarrow \mathbb{R}^+$ that measures how much bidder i is willing to pay for a bundle. An allocation of goods is represented by a tuple $\mathcal{S} = (\mathcal{S}_1, \dots, \mathcal{S}_n)$

where \mathcal{S}_i is the set of winner bids of bidder $i = 1, \dots, n$. Note that

$$\left(\bigcup_{S \in \mathcal{S}_i} S \right) \cap \left(\bigcup_{R \in \mathcal{S}_j} R \right) = \emptyset, \text{ for all } i, j \in N.$$

We consider the *private information model* in which the auctioneer only knows the set of bids \mathcal{B} and the functions b_i , for all $i = 1, 2, \dots, n$. We restrict ourselves to first-price sealed auctions where the bidders submit one bid per desired bundle. This contrasts with *iterative auctions*, where the bidders may submit multiple bids to the same bundle in different rounds. Only the auctioneer can handle the bids and the winning bidders pay what they offered in their winning bids, i.e., $b_i(\mathcal{S}_i)$. Sealed auctions are used mainly in government and industry procurements. For more on the theory of auctions and its variants, see Krishna (2010).

The major work done in the literature has related the WDP with both the weight set packing problem and the multidimensional knapsack problem (see Bikhchandani and Ostroy (2010) for other models). In the set packing problem, we want to select weighted pairwise disjoint sets from a collection of items while maximizing the sum of the weights of the selected sets. A special case of this problem is the *Weighted Stable Set Problem* where we have a graph whose nodes have weights and one must choose a subset of nodes with no common incident edge and maximize the sum of weights. The WDP can be reduced to the weighted stable set problem in the following way: consider the intersection graph $G = (V, E)$, where each $s \in V$ represents a bid. An edge $(s, s') \in E$ exists if and only if $B_s \cap B_{s'} \neq \emptyset$, such that $B_s \in \mathcal{B}_i$, $B_{s'} \in \mathcal{B}_j$, $i, j \in N$ and $i \neq j$, i.e., the edge exists if and only if two bids from different bidders request a common good. A stable set on this intersection graph corresponds to a set of pairwise-disjoint bids from different bidders. Mathematically, the stable set problem can be written as the standard integer programming model

$$(1) \quad \begin{aligned} \max \quad & \sum_{s \in V} b_s x_s \\ \text{s.t.} \quad & x_s + x_{s'} \leq 1 \quad \forall (s, s') \in E \\ & x_s \in \{0, 1\} \quad \forall s \in V, \end{aligned}$$

where we use the abbreviation $b_s = b(B_s)$, i.e., b_s is the value offered for bundle s . Let the binary variable $x_s = 1$ if and only if bid s is a winner. The above formulation enables overlapping among bids of a same bidder. Its main advantage is that the bidder in question need not present a bid for each subset of desired goods although the bidder may possibly overpay for some of them. In fact, this formulation is appropriate for super-additive valuations. The number of variables and constraints of this formulation is, respectively, ℓ and $O(\ell^2)$, where ℓ is the total number of bids.

Another very common way to deal with WDP is to model it as a multidimensional knapsack problem. We consider that each bid is an item to be packed in the dimensions induced by the goods. Let $\hat{\mathcal{B}} = \bigcup_{i=1}^n \mathcal{B}_i$ be the set of all bids. In case two or more bids contain the same goods, we add a “dummy” good to each bid such that the new good uniquely identifies the bundle (Nisan, 2000). Let $w_{jk} = 1$

if good $j \in M$ is considered in bid $k \in \hat{\mathcal{B}}$, $w_{jk} = 0$, otherwise. The MDKP can be model as

$$(2) \quad \begin{aligned} \max \quad & \sum_{k \in \hat{\mathcal{B}}} b_k x_k \\ \text{s.t.} \quad & \sum_{k \in \hat{\mathcal{B}}} w_{jk} x_k \leq c_j \quad \forall j \in M \\ & x_k \in \{0, 1\} \quad \forall k \in \hat{\mathcal{B}}. \end{aligned}$$

Again, we abuse the notation of b_k as the value offered for bundle k and we consider as winning bids, all k such that $x_k = 1$. For combinatorial auctions with single goods, we have that $c_j = 1$ for all $j \in M$. A first observation is that this formulation can deal with multi-unit auctions where we can have multiple copies of good j (by allowing $c_j \in \mathbb{N}$ for all $j \in M$) and a bid can request a certain number of copies of the good (by allowing $w_{jk} \in \mathbb{N}$, for $j \in M$ and $k \in \hat{\mathcal{B}}$). The number of variables and constraints of this formulation are, respectively, ℓ and $O(m)$, where ℓ is the number of bids and m is the number of goods.

The choice between the stable set and MDKP models can be very tricky in the case of single-unit combinatorial auctions. There are two important aspects to analyze: the tightness of the formulations and their sizes. With respect to tightness, it is well-known that the MDKP model (again, for the single-unit case) generates tighter formulations than the stable set model, since the former contains more clique inequalities than the latter and, therefore, results in better linear programming relaxations (Padberg, 1973). In fact, it is known that the stable set model, even with clique inequalities, leads to poor relaxations (Carr and Lancia, 2014).

With respect to size, although the MDKP formulation has the size $O(\ell m)$, it can be much larger than the stable set formulation. The problem does not lie in the formulation itself, but in the input that can potentially be exponential for the MDKP in the number of goods. To illustrate this, suppose that a bidder has the following bids: $B_1 = (\{1, 2\}, \$10)$, $B_2 = (\{2, 3, 4\}, \$10)$, and $B_3 = (\{4, 5\}, \$10)$. If we consider only these bids, the stable set formulation will have three variables and no constraint, since the overlapping bids belong to the same bidder. In the MDKP, the bidder must generate, besides the given bids, the bids $B'_{12} = (\{1, 2, 3, 4\}, \$20)$, $B'_{13} = (\{1, 2, 4, 5\}, \$20)$, $B'_{23} = (\{2, 3, 4, 5\}, \$20)$, and $B'_{123} = (\{1, 2, 3, 4, 5\}, \$30)$ since the bidder cannot win overlapping bids in this model. Although we have only one constraint, the number of variables (bids) is exponential with respect to the those in the stable set model. Note that if bidder identities are unknown, we must consider each bid individually and the MDKP becomes the best choice. In this paper, we do not consider bidder identities and therefore adopt the MDKP model.

3. BIASED RANDOM-KEY GENETIC ALGORITHMS

To search for good solutions for the winner determination problem, we implemented a biased random-key genetic algorithm (BRKGA) (Gonçalves and Resende, 2011a). Our choice was mainly grounded on recent successes with classical hard combinatorial optimization problems such as routing (Andrade et al., 2013), packing (Gonçalves and Resende, 2011b), clustering (Andrade et al., 2014), and others. Although the BRKGA is relatively new, the random-key idea has been used for several authors since the seminal work of Bean (1994). Norman and Bean (1999)

used a random-key genetic algorithm to solve complex scheduling problems; Raidl (1999) applied this technique to solve Multiple Container Packing problem; and Rothlauf et al. (2002) studied several representations of network trees using simple and random key encoded solutions.

Two key features distinguish BRKGAs from traditional genetic algorithms (Goldberg, 1989):

- (1) A standardized chromosome encoding that uses a vector with t uniformly drawn random keys (*alleles*) over the interval $[0, 1]$ (Bean, 1994);
- (2) A well-defined evolutionary process which uses parameterized uniform crossover (Spears and DeJong, 1991) for exploitation and substitutes the application of the mutation operator on existing chromosomes with newly introduced *mutants* – defined as t -long vectors of (uniformly drawn) random keys – for exploration.

Notice that no task depends on the optimization problem for which a solution is being sought. In fact, the only connection between this metaheuristic and the underlying problem occurs when a chromosome is *decoded*, that is, when a solution to the problem is constructed from a chromosome from which the objective function value or *fitness* can be extracted for the sake of comparing distinct chromosomes. Analogously, decoders indirectly map the chromosome space $[0, 1]^t$ into the set of feasible solutions to the optimization problem. The pair formed by a chromosome and its fitness is called an *individual*.

Algorithm 1 summarizes a typical BRKGA framework. Basically, we generate p chromosomes as initial individuals using vectors with t uniformly drawn random keys over the interval $[0, 1]$. In each iteration, a problem-specific *decoder* extracts the fitness of the chromosomes. To build a new population, we copy the p_e best individuals (called the *elite set*), add p_μ random chromosomes (the *mutants*), and generate $p - p_e - p_\mu$ offspring by applying the crossover operator. Crossover is done between a random individual from the elite set and an individual from the remainder of the population: an offspring is generated by *mating*, where we take each allele from the elite parent with probability ρ_e or from the other parent with probability $1 - \rho_e$. With $\rho_e = 0.5$, the standard uniform crossover occurs. With $\rho_e > 0.5$ by definition, exploitation happens at two levels: when parents are selected, because one is drawn from the elite set, and when offspring are conceived, because their alleles are inherited from the elite parent with greater probability. Exploration happens with the introduction of mutants at each generation, since they are vectors with t uniformly drawn random keys. The usual mutation operators on individual genes are not employed by the BRKGA. Observe that the above scheme prevents infeasibility since, by definition, the resulting chromosomes – both offspring and mutants – are always vectors of random keys over $[0, 1]$.

A common approach to genetic algorithms is the island model (Whitley et al., 1998), where several populations are evolved independently and exchange their best individuals every given number of generations. This improves the variability of individuals, usually speeding up convergence, and reduces the risk that the algorithm will get stuck in local optima. Note that it is not necessary that this process be done in parallel in the sense of using several parallel machines or CPUs. It is straightforward to adapt the BRKGA framework: π separate populations are created such that they are evolved simultaneously applying the evolutionary process in lines 3–8 of Algorithm 1 to each population. In this case, we will have P_1, \dots, P_π

populations, E_1, \dots, E_π elite sets, and Q_1, \dots, Q_π “next generation” pools. The individual exchanges occur when a given threshold is reached, for instance, at every δ generations. For each population P_i , the η best individuals are copied from other populations $P_{j \neq i}$ and replace the $\eta(\pi - 1)$ worst individuals in P_i .

In conclusion, the parameters that must be specified beforehand are the size of the chromosomes t , the size of the population p , the size of elite set p_e , the number of mutants p_μ introduced at each generation, and the inheritance probability ρ_e . If using parallel populations, we must set the number of populations π and the generation threshold δ to exchange the η best individuals. Advice for the parameter setup can be found in Gonçalves and Resende (2011a).

4. DECODING THE WINNER DETERMINATION PROBLEM

We now focus on BRKGA decoders for the winner determination problem. Recall that an instance of the WDP consists of finite sets of bidders $N = \{1, \dots, n\}$, goods $M = \{1, \dots, m\}$, and a collection of bids $\mathcal{B} = (\mathcal{B}_1, \dots, \mathcal{B}_n)$, where \mathcal{B}_i is the bid set of bidder $i \in N$. As aforementioned, we have not addressed the bidder identities; instead, we consider the bids $\hat{\mathcal{B}}$, as defined in Section 2, but in some fixed order such that $\hat{\mathcal{B}} = (B_1, B_2, \dots, B_t)$, where $t = |\hat{\mathcal{B}}|$. Each bid B_j has value b_j . The decoders select a subset of bids that is maximal with respect to the sum of their values while respecting the pairwise-disjoint constraints among selected bids.

We develop three approaches for decoding a solution. These approaches are related in how they select and analyze the bids based on chromosome values and structural information of the problem. Define the size of each chromosome to be t . Our decoders associate each bid with an allele, i.e., the value of the j -th random key is associated with the j -th bid. The first step is to sort the bids in some particular order, generating a permutation of bids.

Chromosomal approach:: The keys are sorted in non-increasing order of their values. Ties are broken by element indices;

Algorithm 1: BRKGA scheme.

- 1 Generate the initial population P ;
 - 2 **while** a stopping criteria is not reached **do**
 - 3 **Decode** each chromosome of P and extract their solutions and fitness;
 - 4 Sort the population P in non-increasing order of fitness. Consider the top p_e individuals as the elite group E ;
 - 5 Copy E to the next generation Q , unaltered;
 - 6 Add p_μ randomly-generated new chromosomes (*mutants*) to Q ;
 - 7 Generate $p - p_e - p_\mu$ chromosomes (*offspring*) by parameterized crossover, selecting a random parent from E and another from $P \setminus E$. Add them to Q ;
 - 8 $P \leftarrow Q$;
 - 9 **return** best individual found.
-

Greedy approach:: We first choose the keys whose values are greater than or equal to a threshold τ ; then, these keys are sorted in non-increasing order of the cost/benefit of their respective bids, i.e., $b_j/|B_j|$. Notice that, in the greedy approach, the relative order of the bids is fixed for all possible chromosomes and, in fact, a permutation of the bids is not generated. Instead, we generate an ordered list containing a subset of the original bids. Ties are broken by element indices;

Surrogate Duality approach:: Similar to the greedy approach but the cost/benefit is calculated differently. Let α be the dual solution vector of the relaxation of Formulation (2) when $x \in [0, 1]^t$. Note that each α_i is tied to good i and represents the “shadow price” of i . The cost/benefit of B_j is $b_j/\sum_{i \in B_j} \alpha_i$. This surrogate duality approach was first proposed by Pirkul (1987). As in the above greedy approach, the dual vector α may be computed only once, and ordered lists can then be generated from it. Again, ties are broken by element indices;

Note that in the greedy and surrogate approaches, the parameter τ induces an implicit binary chromosome encoding and does not take advantage of the magnitude of the keys as does the chromosomal approach. The rationale behind the greedy approach is that the algorithm will take the most efficient bundles at first. This means that it will prefer the bids that most value the goods individually. The surrogate duality approach tries to capture the aggregate consumption levels of goods, meaning that bid efficiency is a measure of how much the bid impacts the entire system when it is chosen as the winner. In other words, if the marginal cost of the goods for a given bid is high, then this bid considers goods with high demand and it may not be worthwhile to choose it as winner if it were to offer a low value for these goods.

As an example, consider the chromosome in the Figure 1. In chromosomal approach, we simply sort the keys generating a permutation of bids, as shown by the indices of the vector in Figure 1a. In the greedy and surrogate dual approaches, we first filter the bids by their keys (using $\tau = 0.5$ in this example) and then sort the remaining bids in non-increasing order of their cost/benefit (as shown in the grey vector in Figure 1b).

One can note that in the chromosomal approach, the chromosome is used to generate a *permutation* of bids to be used in the subsequent processing. In the greedy and surrogate dual cases, the chromosome is used to generate a *subset* of bids whose size is controlled by parameter τ . Note that if $\tau = 0$, then all bids are considered at once and, as the relative order of bids is fixed a priori due the cost/benefit relation, the decoder always returns the same solution. This way, $\tau > 0$ can be viewed as a *separation threshold*. Lines 3–7 of Algorithm 2 summarize these procedures.

The next phase (lines 8–14) uses the sorted list of bids detailed above to construct a solution for the WDP. Initially, no bid is selected and all goods are unmarked. The decoder iterates over the bids in the supplied list, selecting a bid whenever all of its goods are not yet marked, thus maintaining the property that the winning bids are mutually exclusive with respect to their goods. If the current bid B_j is selected, its corresponding goods are then marked. Otherwise, if bid B_j has a conflicting good with another bid already selected, it is ignored and the value of the corresponding key, say κ_j , is reset to $1 - \kappa_j$ if $\kappa_j > 0.5$, discouraging this bid

from being considered in the following generations. Note that if $\kappa_j \leq 0.5$, this bid is already discouraged and its key value need not change.

After this primary construction phase, the algorithm has checked all bids in the chromosomal approach. Therefore, in this case, it returns the solution value. In the greedy and surrogate dual cases, some bids are not visited because of filtering by τ . Therefore, the algorithm builds a secondary list containing those bids that include only unmarked goods (disregarding those that were not selected in the previous phase due to conflicts). The bids are then sorted according to one of the above criteria, and the algorithm iterates over this list adding the bids that do not create conflict with the bids already selected. Each added bid B_j has its corresponding key κ_j reset to $1 - \kappa_j$ if $\kappa_j < 0.5$, encouraging this bid to be considered in further generations. This secondary phase is described in lines 17–24.

The running time for this procedure to obtain the sorted list of bids is bounded by $O(t \log t)$, where t is the number of bids.¹ In the worst case, the sum of the number of iterations in the two **foreach** loops is at most t , given that all bids may be analyzed. Checking and marking of goods can be implemented in $O(1)$ using a simple binary vector indexed by the goods. This implies that, for each iteration, we have $O(m)$ checks and markings in the worst case, where m is the number of goods. Therefore, in the chromosomal case, we can bound the running time of the decoder by $O(t \log t + tm)$.

The running times for the greedy and surrogate duality cases are different from the previous cases since we have an extra sorting procedure and a second traversal over the bids. As argued in the start of this section, the relative order of bids is fixed and need only be calculated once a priori. In this case, the sort procedures of lines 7 and 18 can be done in linear time using an indicator vector, where each position corresponds to the position of a bid in the pre-calculated order. Note that each sort procedure is done over a partition of the bids and, therefore, both together have running times that can be bounded by $O(t)$. The first filtering traversal in

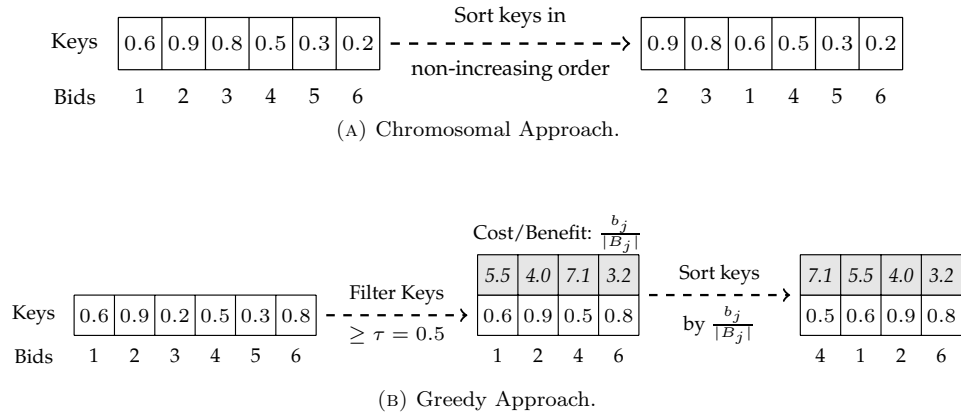


FIGURE 1. Example of sorting keys using the chromosomal and greedy approach.

¹Note that this term depends on the sort algorithm used, and, in fact, can be reduced to $\Theta\left(t \frac{\log t}{\log \log t}\right)$ using fusion trees (Fredman and Willard, 1993).

Algorithm 2: Decoder for the Winner Determination Problem.

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1 Let  $S$  be an empty list to hold the solution;
2 Let  $\kappa_j$  be the key associated with bid  $B_j$ ;
3 if the chromosomal approach is used then
4   | Let  $L$  be a list of bid indexes ordered in non-increasing order of keys  $\kappa$ ;
5 else
6   | Let  $L$  be a list of bid indexes such that  $\kappa_j \geq \tau$  for all bid  $B_j$ ;
7   | Sort  $L$  in non-increasing order of cost/benefit according greedy or
   | surrogate dual approach;
8 foreach  $j \in L$  in the given order do
9   | if  $B_j$  has no marked goods then
10  |   |  $S \leftarrow S \cup \{j\}$ ;
11  |   | Mark all goods of  $B_j$ ;
12  | else if  $\kappa_j > 0.5$  then
13  |   |  $\kappa_j \leftarrow 1 - \kappa_j$ ; // discourage bid  $B_j$ 
14  |   |  $L \leftarrow L \setminus \{j\}$ ;
15 if the chromosomal approach is used then
16   | Go to Line 25;

   // Process the remaining bids
17 Let  $L'$  be the list of indexes of remaining bids with unmarked goods;
18 Sort  $L'$  in non-increasing order of cost/benefit according greedy or surrogate
   dual approach;
19 foreach  $j \in L'$  do
20   | if  $B_j$  has no marked goods then
21   |   |  $S \leftarrow S \cup \{j\}$ ;
22   |   | Mark all goods of  $B_j$ ;
23   |   | if  $\kappa_j < 0.5$  then
24   |   |   |  $\kappa_j \leftarrow 1 - \kappa_j$ ; // encourage bid  $B_j$ 
25 return the fitness  $\sum_{j \in S} b_j$ .

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line 6 takes t steps. The second traversal in line 17 is a function of τ and takes less than t steps. Both loops together take t iterations over m goods. Thus, we can bound the total running time of these decoders by $O(t) + 2t + tm = O(tm)$.

5. INITIALIZING THE POPULATION OF BRKGA

The most common approach to initialize the population of a BRKGA is to generate its chromosomes with uniformly drawn random keys over the interval $[0, 1]$. This results in highly heterogeneous individuals that may slow down the convergence of the algorithm.

In an attempt to speed up the search, we introduce a novel approach where we use solutions to the linear programming (LP) relaxations of Equation (2) as chromosomes, given that the decision variables of these relaxations are such that $0 \leq x_k \leq 1$ for all $k \in \hat{\mathcal{B}}$, where $\hat{\mathcal{B}}$ represents the set of all bids and $t = |\hat{\mathcal{B}}|$.

Therefore, a solution to the relaxed LP is a vector $x \in [0, 1]^t$ that is compatible with the requirement of the keys of a BRKGA, and therefore we simply use the values of the optimal relaxed variables x_k as the corresponding alleles of an initial chromosome. An advantage of using such an individual in the initial population is that it is perhaps closer to a good solution than are most random individuals. In addition to the pure relaxation, we use relaxations generated by the insertion of cutting planes in the original formulation. A *cutting plane* is an inequality that eliminates an infeasible solution for the original integer program. The insertion of cutting planes leads to tighter formulations with respect to the integer solutions (see e.g. Wolsey (1998) for more details). We expect that chromosomes generated from these tighter relaxations will be decoded into solutions that are even closer to good integer solutions.

This process consists in two nested phases as shown in Algorithm 3. In the first phase (lines 5–7), cutting planes are generated and added to the formulation and its linear relaxation solved. This results in vector \tilde{x} such that $0 \leq \tilde{x}_k \leq 1$, for all $k = 1, \dots, t$ except the fixed variables which have their values defined in next phase. Cut-generation procedures have been widely studied in the mathematical programming literature and can be implemented in different ways. In this paper, we do not make use of any particular cut-generation procedure but, rather, delegate their generation to the mixed integer programming (MIP) solver. To date, most modern MIP solvers, such as IBM ILOG Cplex, Gurobi Optimizer, and Fico Xpress are able to generate general strong cuts, such as clique cuts (Nemhauser and Wolsey, 1988) and Gomory fractional cuts (Gomory, 1958) known for the tight relaxations they produce. The task of finding cutting planes and reoptimization can be time consuming and therefore we limit this procedure to at most a predetermined number of steps or stop after a maximum time limit is reached. The relaxed solution \tilde{x} is added to the initial population.

To generate several chromosomes, we fix variables iteratively, generating other relaxations (lines 10–16). In alternating iterations, we fix some variable x_s to 0, meaning that the corresponding bid will not belong to any solution, or to 1, implying that the corresponding bid will belong to all solutions. This way, two consecutively generated chromosomes enforce the decision to select or not select the bid in question. One can note that we fix the variables in the order that they appear in set of bids. Another possible strategy is to choose a variable to fix uniformly at random saving the last fixed variable to restore its bounds. Both types of variable fixing procedures do not guarantee any solution quality, but diversify the search. Note that in the first iteration of Algorithm 3, no variable is fixed and a full relaxation of the model is solved. It is also possible, although unlikely, that two or more distinct variable fixings result in the same relaxation. In this case, we discard the duplicates.

Although the initialization with LP relaxations can speed up the convergence of the BRKGA, the time to generate these initial chromosomes is not negligible. It is worthwhile mentioning that solving an LP relaxation is a polynomial-time process, but finding cutting planes can be slow in certain situations, and several practical issues can contribute to this slowdown (Wolsey, 1998). In this regard, we set the stopping criterion for this type of initialization to a specific running time or number of chromosomes, whichever comes first (line 4). The remaining chromosomes are generated at random as is usual in the standard BRKGA.

Algorithm 3: Initialization by LP relaxations.

```

1 Let  $x_1, \dots, x_t$  be a vector such that  $x_k$  is the variable associated to bid
    $B_k \in \hat{\mathcal{B}}$ ;
2 Let  $P$  be the empty initial population;
3  $k \leftarrow 1$ ;  $bound \leftarrow 0$ ;
4 while  $k < t$  and a stopping criterion is not reached do
5     while maximum cutting iterations or the time limit are not reached do
6         | Insert cutting planes in the formulation if possible;
7         | Solve the LP relaxation;
8     Let  $\tilde{x} \in [0, 1]^t$  be the relaxed optimal solution;
9      $P \leftarrow P \cup \{\tilde{x}\}$ ;
10    // Do variable fixing
11    Fix  $x_k$  to  $bound$ ;
12    if  $bound = 0$  then
13        |  $bound \leftarrow 1$ ;
14        | if  $k \geq 2$  then
15            | | Unfix  $x_{k-1}$ ;
16    else
17        |  $bound \leftarrow 0$ ;  $k++$ ;
18 if  $P$  is not complete then
19     | Generate random chromosomes to complete  $P$ ;
```

6. EXPERIMENTAL SETUP

We conducted several experiments with three objectives. The first objective was to investigate the effectiveness of biased random-key genetic algorithms to find optimal solutions for instances where exact algorithms succeeded in finding one. The second was to evaluate the solution quality for those instances where an optimal solution could not be found. Finally, the third objective was to investigate the effectiveness of the initialization of BRKGA with LP relaxations. Throughout the experiments, we compare our results with state-of-the-art algorithms for the WDP and the MKDP.

6.1. Instances. For the following experiments, we use two sets of instances. We first generated several instances using the Combinatorial Auction Test Suite, or CATS (Leyton-Brown et al., 2011), a standard generator of instances for combinatorial auction, largely adopted in the literature. The advantage of this suite lies in its ability to generate instances for several scenarios, such as time-scheduling auctions, matching auctions, region-border auctions, and even legacy distributions used in earlier papers. We generated two blocks of instances: one of smaller instances containing from 40 to 400 bids whose number of goods vary between 10 and 100; and another comprised of larger instances with 1000 to 4000 bids and 256 to 1500 goods. Preliminary experiments showed that the number of goods does not considerably affect the running time of the algorithms. This fact was also

observed by Buer and Pankratz (2010). Henceforth, we set the number of goods to be smaller than the number of bids in the test problems, seeking auctions with relevant conflicts among the bids, i.e. with several bids competing for the same sets of goods.

From CATS, we used legacy distributions L2, L3, L4, L6, L7, and the “arbitrary,” “matching,” “paths,” “regions,” and “scheduling” distributions (a total of 10 classes). We did not use the L1 and L5 distributions due to problems generating non-dominated bids. These instances broadly cover general combinatorial auctions. For further details, see Chapters 18 and 19 of Cramton et al. (2006). For each distribution, we generated three instances of each type according to Table 1 using the default parameters supplied by CATS. We also used the CATS hard mode (`-default_hard` flag), that generates three instances with approximately 1024 bids and 256 goods for each distribution with the objective of being hard to solve. The suite does not generate hard instances for “path” distributions. In summary, we used CATS to generate 120 small and 117 large instances.

A drawback of CATS is that instances appear to be easy in the sense that they can generally be solved by exact algorithms in reasonable time (see Boughaci et al. (2009); Guo et al. (2006)). In fact, such studies adopted a set of instances provided by Lau and Goh (2002), which are indeed harder than instances generated by CATS. These instances were generated using several factors observed in real brokering systems as pricing of a bundle, preference of each bidder, and fairness of good distributions. We selected three classes of such instances and called them LG. Each class contains 100 instances, all having more than 1000 bids.

In short, we experimentally analyzed the proposed algorithms on 537 instances where 417 of them are large with respect to number of bids, i.e., they have more than 1000 bids. Table 1 summarizes the instances adopted in the subsequent analysis. The last line of this table shows the number of instances in each class.²

6.2. Algorithms. In our evaluation, we considered specialized algorithms for both the winner determination problem and the multi-dimensional knapsack problem. We test two exact algorithms and two heuristics, both considered to be state-of-the-art for both problems.

To tune the parameters of the heuristics, we use the *iterated racing* procedure (Birattari et al., 2010). This method consists in sampling configurations from a particular distribution, evaluating them using either the Friedman test or the *t*-test, and refining the sampling distribution with repeated applications of F-Race. We use the `irace` package (López-Ibáñez et al., 2011), implemented in R, for parameter tuning. For each heuristic, we use a budget of 2,000 experiments in the tuning procedure, where each experiment was limited to one hour. For this propose, we

TABLE 1. Instance classes and their sizes.

	CATS								LG		
Bids	40	80	200	400	1000	1024 [†]	2000	4000	1000	1000	1500
Goods	10	10	50	50	256	256	512	1024	500	1000	1500
# of insts.	30	30	30	30	30	27	30	30	100	100	100

[†] Generated using `default_hard` flag.

²These instances can be found in <http://www.loco.ic.unicamp.br/instances/wdp.html>

chose one instance of each size from each CATS class, and ten instances from each LG class, totalling 109 instances.

Boughaci et al. Memetic Algorithm — BO_{MA} . Boughaci et al. (2009) present a specialized memetic algorithm for WDP. It is a genetic algorithm that uses random-key encoding tied to a local search procedure for exploitation. Their representation and decoding phase is similar to our chromosomal approach. But in the reproduction phase, the individuals are chosen to crossover only if their “differ” sufficiently based on a similarity metric. In this case, the similarity is the size of the intersection of the winning bid sets induced by these individuals.

For crossover, the algorithm chooses an individual X from the set C_1 of best individuals and another individual Y from a set C_2 that contains individuals with small similarity with respect to individuals in C_1 . The crossover is done traversing the concatenation XY and choosing no-conflict bids in this order. The local search that characterizes the memetic flavor is the following: With probability wp choose the best bid (one that maximizes the auctioneer’s revenue) or, with probability $1 - wp$, a random bid. This bid is added to the solution and all other conflicting bids are removed. This process is repeated for a given number of iterations and returns the best individual found.

This algorithm outperformed other algorithms for the WDP that were previously proposed in the literature (Casanova of Hoos and Boutilier (2000) and SAGII of Guo et al. (2006)) and, indeed, presents competitive results, as we show in next sections.

We use the original C implementation provided to us by the author of Boughaci (2013). A slight modification was done to their implementation to support timing limits. In parameter tuning, we use the following ranges: population size $pop_size \in [300, 2000]$; $|C_1| \in [5, 20]$; $|C_2| \in [7, 30]$; $wp \in [0.1, 0.5]$; and maximum local search iterations $max_lsi \in [100, 500]$. The best setup indicated by `irace` was: $pop_size = 1400$; $|C_1| = 12$; $|C_2| = 24$; $wp = 0.3$; and $max_lsi = 150$.

Raidl and Gottlieb Weight-Biased Genetic Algorithm — RG_{RK} . Raidl and Gottlieb (2005) proposed a genetic algorithm for the MDKP where a solution is represented by a weight-biased real vector using surrogate dual information in the decoding phase. The authors used several probability distributions to generate the biased vectors. Their experiments show that following a log-normal distribution often works best. The weighted vector w is generated such that $w_j = (1 + \gamma)^{\mathcal{N}(0,1)}$ where \mathcal{N} denotes a normally distributed random number with mean 0 and unit standard deviation and $\gamma > 0$ is a parameter that controls the intensity of biasing. Thus, the item j is biased by a new price $p'_j = p_j w_j$.

The decoding phase uses the approach of Pirkul (1987) and is similar to our surrogate dual ordering. In this case, the pseudo utility of a item j is $u_j = p'_j / \sum_{i=1}^m \alpha_i r_{ij}$, where m is the number of dimensions, α_i is the dual value associated with dimension i and r_{ij} is the demand of item j in dimension i .

The offspring generation is done by selecting two parents via binary tournaments, performing uniform crossover in their characteristic vectors, flipping each bit with probability $1/n$ (mutation probability), performing repair if a capacity constraint is violated, and always applying local improvement. If such a new candidate solution is different from all solutions in the current population, it replaces the worst of them

only if the new candidate has a better fitness than the worst solution (Puchinger et al., 2010). This algorithm, to date, is one of the best heuristics for the MDKP.

We use the Java code provided to us by the authors of Pfeiffer and Rothlauf (2007). In parameter tuning with `irace`, we use the following ranges: population size $pop_size \in [300, 2000]$; tournament size $tourn_size \in [10, 30]$; and $\gamma \in [0.01, 0.20]$. The best results were obtained with: $pop_size = 500$; $tourn_size = 20$; and $\gamma = 0.15$.

Mansini and Speranza Exact Algorithm — CORAL. Mansini and Speranza (2012) presented an exact algorithm for MDKP using the idea of *core items*. This algorithm divides the problem into subproblems with a limited number of variables. For each subproblem, a recursive variable fixing procedure is applied trying to fix as many variables as possible. The remaining unfixed variables represent the core items for which it is difficult to decide whether they belong to an optimal solution. For these items, a *restricted core* problem is built and solved with a branch-and-bound procedure. To speed up the branch-and-bound, several pruning conditions are introduced. This algorithm has a non-trivial implementation and we omit several details here which can be found in the original publication.

CORAL is considered to be a state-of-the-art exact algorithm for the MDKP. It works particularly well on instances with a large number of items. Its key feature is the ability to continually improve lower bounds using the optimal solutions from their restricted subproblems. However, in instances with a large number of constraints, CORAL has difficulty in finding good solutions, as observed in Mansini and Speranza (2012).

We use the original Java implementation provided to us by the authors. Slight modifications were done to their implementation to support timing limits. All parameters were set as in the original paper.

Standard Mixed Integer Programming Solver — CPLEX. We also used the IBM ILOG CPLEX Optimizer as a standard mixed integer programming solver to deal with Formulation (2) directly. CPLEX uses a branch-and-cut algorithm which is a deterministic enumerative procedure that explores a solution space using a bounding process in the solution values of the tree built during the search. Further detail can be found in Wolsey (1998). This type of algorithm has exponential running time in the worst case. The implementation of the IBM ILOG CPLEX Optimizer uses linear programming relaxations to bound the solution values in addition to using primal heuristics to produce integer solutions. According to its documentation, the IBM ILOG CPLEX Optimizer is fully deterministic with default parameters that are used in our experiments.

Note that we use the cut generation procedure in our LP initialization approaches. In that situation, however, we only use solutions from the root node and the first level of the branching tree. In fact, we do not use CPLEX branching mechanism there but only solve the LP and apply cut generation procedures. All variable fixing is controlled by our procedure as shown in Algorithm 3.

We use the IBM ILOG CPLEX Optimizer version 12.5.0.0. All default control parameters were used, except time limit, which was set to 3,600 wall-clock seconds, and number of threads, set to four. Using the default settings, CPLEX performs a preprocessing step to try to eliminate variables and constraints and calculate initial

bounds. Unfortunately, we cannot know what methods are used to perform this preprocessing since CPLEX is a closed-source commercial package.

It is important to note that these settings are used only in the case where CPLEX is run stand-alone. To create the initial chromosomes for our algorithms based on LP relaxations, we set up CPLEX differently as described next.

Our approaches. Our algorithms are described as follow:

- CA_{RA}**:: The proposed algorithm, defined in Section 4, using the chromosomal approach and random initialization;
- CA_{LP}**:: The proposed algorithm using the chromosomal approach but initialized with the optimal variables from the LP relaxations;
- GA_{RA}**:: The proposed algorithm using the greedy approach and random initialization;
- GA_{LP}**:: The proposed algorithm using the greedy approach and initialized with the optimal variables from the LP relaxations;
- SD_{RA}**:: The proposed algorithm using the surrogate duality approach and random initialization;
- SD_{LP}**:: The proposed algorithm using the surrogate duality approach and initialized with the optimal variables from the LP relaxations.

The proposed algorithms were written in C++ on top of the BRKGA API of Toso and Resende (2012), which implements all of the problem-independent components described in Section 3. Random numbers were generated by an implementation of the Mersenne-Twister (Matsumoto and Nishimura, 1998) and we used the standard sort algorithm of the C++ Standard Template Library. In particular, the used version implements the introsort algorithm whose worst case running time is $O(n \log n)$ (Musser, 1997). Our algorithms used four cores for simultaneous decoding (see Section 3).

To tune the BRKGA parameters with `irace`, we used the following ranges: elite percentage $\in [0.10, 0.30]$; percentage of mutants introduced at each generation $\in [0.05, 0.20]$; probability of inheriting each allele from elite parent $\rho_e \in [0.5, 0.8]$; number of independent populations $\pi \in [1, 3]$; exchange interval $\delta \in [50, 200]$; and number of elite individuals in an exchange $\eta \in [1, 2]$. The population size was set to $p = \min(10t, 2000)$, where t is the number of bids. The main reason for this upper bound is to bound the running time of each generation and allow the BRKGA to evolve for several generations. We noted that populations with over 2,000 individuals had slow convergence because of the time needed to evaluate each generation. This is true mainly on large instances. The tuning results obtained with `irace` were very close to the values suggested by Gonçalves and Resende (2011a). The elite size was set to $p_e = \lceil 0.20p \rceil$, the number of mutants to $p_\mu = \lfloor 0.15p \rfloor$, and inheritance probability to $\rho_e = 0.70$. We evolved $\pi = 3$ populations simultaneously and once every $\delta = 100$ generations, each population exchanged its $\eta = 2$ best solutions with the other populations.

For the greedy and surrogate duality approaches, we set the filter threshold $\tau = 0.5$. In these cases, we expect that half of the bids are assigned to the first phase allocation and the other half to the second phase. As the algorithm evolves, good bids will have random key values greater than or equal to τ and the impact of the second phase will diminish since bad bids will have their goods marked in

the first phase. Note that τ has more impact on initial and mutants chromosomes than on others since on the latter the random keys evolved to a better solution.

For the approaches with LP-based initialization, we relaxed the integrality constraints of Formulation (2) to $0 \leq x_k \leq 1$. Since this procedure is time consuming, they were restricted as follows. The number of initial chromosomes was set to $lp_{init} = \lfloor 0.1p \rfloor$. Note that in Algorithm 3, this number may be small, since it is limited by the number of bids and duplications. If we obtain no duplicates, $lp_{init} \leq 2t + 1$, where t is the number of bids (the additive factor 1 is due the initial unrestricted relaxation). We allow two iterations of cut generation or five seconds to generate each chromosome. Both cut generation and the solution of the LP relaxation were done with the IBM ILOG CPLEX Optimizer version 12.5.0.0. We do not use other CPLEX features, such as variable fixing and branch-and-bound.

6.3. Computational environment and algorithm settings. The experiments were conducted on identical machines with quad-core Intel Xeon E5530 2.4 GHz CPUs and 32 GBytes of RAM running GNU/Linux. Running times reported are UNIX real wall-clock times in seconds, excluding the effort to read the instance. Each run was limited to 3,600 seconds for all algorithms. There are two reasons behind our choice of time limit. On the application side, procurement auctions are often managed in a short period of time to limit the response time of the bidders in order to achieve economic efficiency (for further details, see Chapters 2 and 23 in Cramton et al. (2006)). On the algorithmic side, the exact approaches produced a pattern of slow convergence characterized by minimal decrease in the optimality gap throughout the execution on all instances where an optimal solution was not found. This pattern can be clearly identified in the first hour of computation according to preliminary experiments. Notice in the results that follow that some running times are slightly over 3,600 seconds. This is because we wait for each algorithm to complete its current iteration before actually stopping it.

For the heuristics, we use an additional stopping criterion: 1,000 generations without improvement of the best solution found so far. In preliminary experiments, no instance presented an offset greater than 1,000 between two subsequent improvements. In fact, the average offset was about 126.20 ± 138.00 , and the largest offset was 791 iterations. This way, we reduced the total computation time though we may have also reduced the long term effect of mutation in \mathbf{BO}_{MA} and \mathbf{RG}_{RK} , and perhaps more seriously, the effect of the introduction of mutants in the BRKGAs.

To compile the C/C++ code, we use the GNU `g++` compiler version 4.8.1 and `libstdc++` version 6.0.18. To compile the Java code, we use the Oracle Java 64-Bit JDK runtime environment version 1.7.0_45. To allow for full memory utilization, we run the Java bytecodes with JVM parameter `-Xmx32g`.

7. EXPERIMENTAL RESULTS AND DISCUSSION

This section presents our experimental results. For CPLEX and CORAL, we performed one run per instance since both are exact and deterministic algorithms. For the remaining algorithms, we performed 30 independent runs for each instance. One can note that this experimental setup is huge, and in fact it took more than 100 CPU days running over 32 identical machines. Each experiment was conducted individually on one machine to ensure the algorithm had exclusive use of all of the machine's resources. This way, we minimized external effects. All reported times

are wall-clock times where we reported only the optimization time excluding the effort to load the instance and log the run.

7.1. Comparing revenue. To compare the algorithms with respect to revenue, it is necessary to scale the results since each instance can have very different revenue values and even different orders of magnitude. For each instance \mathcal{I} , let $\chi_{\mathcal{I}}$ be the set of values of the solutions found for \mathcal{I} , and $D_{\mathcal{I}} = \max(\chi_{\mathcal{I}}) - \min(\chi_{\mathcal{I}})$. The scaling is done by the simple transformation

$$\chi'_{\mathcal{I}} = \begin{cases} (x - \min(\chi_{\mathcal{I}}))/D_{\mathcal{I}} & \forall x \in \chi_{\mathcal{I}} \text{ and } D_{\mathcal{I}} > 0, \\ 1 & \text{otherwise.} \end{cases}$$

where $\chi'_{\mathcal{I}}$ is the set of scaled values. Note that all values are scaled to the range $[0, 1]$.

Using this scaling process, Figure 2 shows the distribution of revenues for each algorithm. The box plots show the location of the first quartile, the revenue median and the third quartile. The whiskers extend to the most extreme revenue no more than 1.5 times the length of the box. The dots are the outliers.

Figure 2a shows the revenue distribution over all instances. One can note that CORAL presented poor results when compared to the other algorithms. Indeed, this behavior was expected since Mansini and Speranza (2012) reported large solution times for instances with 500 bids (items, in their case). This can be clearly observed if we compare the distribution for small instances (≤ 400 bids) in Figure 2b with the distribution for large instances (≥ 1000 bids) in Figure 2c. CORAL is able to achieve a large range of values on small instances with a median of 0.99, close to the other results. For the large instances, CORAL rarely found a good solution, as shown by its outliers: it obtained only 20 optimal solutions on the large instances. One could argue that these instances are hard to solve by exact algorithms, however we observe that CPLEX does very well on them. CPLEX's distributions are consistently good, with 113 optimal solutions found on large instances. The heuristics presented overall good results. Among them, RG_{RK} experienced the worst results, followed by BO_{MA}. Our approaches did better than the other algorithms, although among our approaches, it is tricky to determine their relative performance simply examining the box plots. Note that the utilization of the pseudo utility derived from surrogate dual vectors did not, as expected, have a favorable impact on the results since SD_{RA} and SD_{LP} presented greater variances and lower medians than our other approaches that did not use surrogate duality.

The box plots help shape our intuition that our approaches obtained better results than those of previous methods. To confirm our conclusions, we tested the normality of these distributions using the Shapiro-Wilk test and applied the Mann-Whitney-Wilcoxon U test, considered more effective than the t -test for distributions sufficiently far from normal and for sufficiently large sample sizes (Conover, 1980; Fay and Proschan, 2010). For all tests, we assume a confidence interval of 99%. For small, large, and full distributions, the Shapiro-Wilk tests revealed that no revenue distribution fits a normal distribution since the p -values for all tests are less than 2.2×10^{-16} . Therefore, we applied the U test which assumes as null hypothesis that the location statistics are equal in both distributions. As several statistical tests were performed, we used a p -value correction procedure based on false discovery rate (FDR) to minimize the number of false positives (Type I error) as indicated by Benjamini and Hochberg (1995).

We tested the results of each pair of algorithms for small instances, large instances, and the full instance dataset.³ For a confidence level of 99%, almost all comparisons were statistically significant, indicating differences among the results of the different algorithms (almost all p -values are less than 0.01). CORAL presented significantly poor performance and we believe there are two major reasons for this: first, CORAL cannot handle instances with a large number of bids and goods as previously shown by Mansini and Speranza (2012) and confirmed in Figure 2c. Second, CORAL takes advantage of the cardinality of each dimension constraint. In MDKP, each constraint j is limited to be at most equal to c_j (Formulation (2)), where, in general $c_j \geq 1$. In single-good WDPs, all constraints have cardinality $c_j = 1$, which does not allow CORAL to take advantage of them, limiting its major feature. Only on small instances does CORAL present good results, although worse than the other approaches.

CPLEX produced solid results that were, in general, better than those of RG_{RK} and BO_{MA} . With respect to the algorithms proposed in this paper, CPLEX was worse except when compared to SD_{RA} . The comparison between CPLEX and SD_{LP} was inconclusive (p -value > 0.07). For all small instances, CPLEX obtained an optimal solution. Although the U test returned a value of 0.00 for the differences among the algorithms and CPLEX, we believe that this difference is very small in favor of CPLEX since the other algorithms display more variance than does CPLEX, as shown in Figure 2b. Note that for the approaches using LP-based initialization applied to small instances, the tests against CPLEX were inconclusive (p -values > 0.08). We discuss this effect in Section 7.5. For large instances, its behavior was similar to that of the general case, where all instances are considered.

The performance of RG_{RK} was worse than that of all heuristics and even CPLEX. This is surprising since this algorithm has been considered to be one of the best heuristics for the MDKP (Pfeiffer and Rothlauf, 2007). We argue that, like CORAL, RG_{RK} uses in its favor the cardinality of each constraint since cardinality is correlated with the dual variables which are used to build the pseudo utilities. In the MDKP, this information is very rich since the multiplicity of the demand of each dimension is weighted by its corresponding dual cost. The WDP has unit cardinalities and therefore the pseudo utilities are less effective. Note that even in our BRKGAs, both

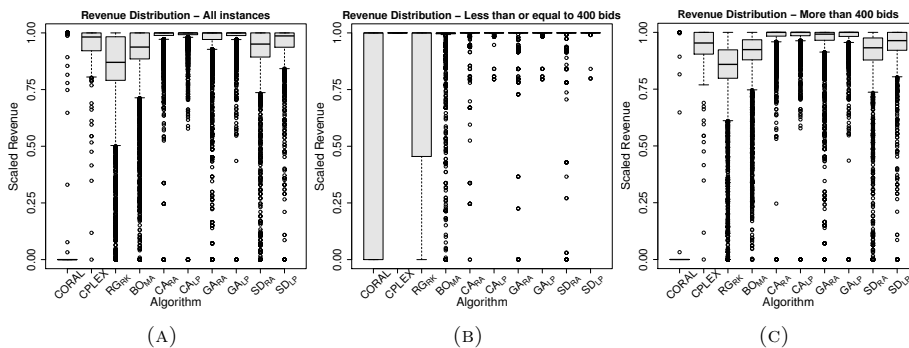


FIGURE 2. Dispersion of revenue for each algorithm.

³The full results are available in the supplementary material at http://www.loco.ic.unicamp.br/results/wdp/supplementary_material.pdf.

SD_{RA} and SD_{LP} , which make use of surrogate duality, performed worse than other variants which did not use this. BO_{MA} performed quite well on the entire set of instances, producing results that are slightly worse than those of our approaches but better than previous algorithms.

Most variants of BRKGA outperformed all other algorithms in the general case. Among these variants, one can only point to small differences. The exception to this observation is SD_{RA} , whose location statistics are slightly lower those of CPLEX. It is surprising that the chromosomal approach (of CA_{RA} and CA_{LP}), our most basic approach, showed better results than our other variants. We believe that this is so because the greedy and surrogate dual strategies can lead the algorithms to premature convergence to poor local maxima from which they are unable to escape. Note that for small instances, the tests comparing the LP-based initialized algorithms with CPLEX displayed p -values > 0.08 and, therefore, we cannot reject the hypothesis that these algorithms have similar performance. If we consider only the large instances, the behavior was similar to the general case. In general, the results for CA_{RA} and GA_{LP} are inconclusive since in their test the p -value > 0.29 .

Table 2 reports the performance of the algorithms considering the instances partitioned into two sets. The first column is the name of the algorithm. The first group of columns (2–6) shows the performance considering 202 instances for which an optimal solution was found by CPLEX. There, column “# OPT” represents the number of instances for which the algorithm found an optimal solution; column “% Opt” shows a percentage of the number of optimal solutions found; and column “% Run” shows a percentage of the number of runs on which the algorithm found an optimal solution. The two columns under label “Prod. diff.” show, respectively, the average of the proportional difference between the optimal solution value and the achieved value (%), and its corresponding standard deviation (σ). As we used the optimum solutions obtained by CPLEX, its entries are presented at the maximum levels (minimum levels, in columns 5–6). CORAL found few optimal solutions (25.74% of the 202 instances for which optimal solutions are known) while the other solutions it produced varied widely with respect to quality. Note that both “% Opt” and “% Run” have the same value since a single run was performed per instance (see Section 7, first paragraph). The heuristics performed well, finding

TABLE 2. Algorithm performance on instances with known and unknown optimum solutions.

Alg.	Known Optima (202 instances)					Unknown Optima (335 instances)				
	Optima			Prop. diff.		Best			Prop. diff.	
	# Opt	% Opt	% Run	%	σ	# Best	% Best	% Run	%	σ
CPLEX	202	100.00	100.00	0.00	0.00	31	9.25	9.25	4.26	2.70
CORAL	52	25.74	25.74	24.49	35.41	3	0.90	0.90	58.36	16.44
RG _{RK}	123	60.89	19.93	3.02	3.22	3	0.90	0.56	8.64	3.57
BO _{MA}	128	63.37	18.90	2.96	4.00	93	27.76	4.05	4.92	2.76
CA _{RA}	171	84.65	24.48	0.95	0.95	200	59.70	26.36	1.00	1.29
CA _{LP}	187	92.57	30.33	0.79	0.80	201	60.00	24.51	1.02	1.28
GA _{RA}	184	91.09	23.66	2.33	3.68	142	42.39	18.89	1.54	1.55
GA _{LP}	186	92.08	28.87	0.89	0.84	200	59.70	23.67	1.14	1.36
SD _{RA}	144	71.29	24.24	7.99	14.74	42	12.54	4.02	4.24	2.45
SD _{LP}	186	92.08	37.17	1.29	1.09	64	19.10	5.90	3.52	2.23

more than 60% of the optimal solutions. With the exception of SD_{RA} , they were never off by more than 4% of the optimal. As expected, the approaches using LP-based initialization often found optimal solutions. However, in some cases they did not reach an optimal solution, suggesting that the relaxation and variable-fixing process not always produced chromosomes that when evolved are decoded into an optimal solution (see Section 7.5).

The second group of columns (7–11) of Table 2 reports the performance of the algorithms on the 335 instances where no optimal solution is known. It follows the same structure of columns 2–6 but instead of comparing the algorithms with the optimum solution values, we compared them using the best known solutions. $CPLEX$ was able to find a best known solution on 9.25% of the 335 instances, while on the remaining instances it was about 4.26% off of the best values. $CORAL$ and RG_{RK} only found three best known solutions while the average gaps of the solutions it found with respect to the best known solution values were about 58.36% and 8.64%, respectively. Again, we emphasize that the pseudo utility approach did not work well since RG_{RK} , SD_{RA} , and SD_{LP} presented the worst results among all heuristics. The LP-based initialization approaches again found the best results (with the exception of SD_{LP}), but not as good as the quality of the solutions it found on instances with known optima.

7.2. Iterations and runtime analyses. Table 3 shows the average number of iterations taken by the heuristics to find a best solution. The last iterations without improvement performed in the value of the best solution found are disregarded. The first two columns of this table list, respectively, the instance classes and their corresponding sizes. Each following pair of columns shows the average number of iterations to find a best solution and standard deviation for each algorithm, respectively. For instances with 40 and 80 bids, all algorithms converged very early to an optimal solution. An analysis of CA_{RA} , the “most random” of all algorithms, show that all instances having 40 and 80 bids are easy. This is so because all but six runs shows only a single iteration to reach an optimal solution on 40 bids instances (one took three iterations and another five took two). Note that for the LP-based approaches on instances with 40 and 80 bids, the BRKGA framework did not play any role in the optimization since all runs took a single iteration (see Section 7.5).

Figure 3 shows performance profiles (Dolan and Moré, 2002) for all algorithms. In performance profiles, the abscissa shows the time needed to reach a target solution value (in log scale), while the ordinate shows the cumulative probability to reach a target solution value for the given time in the abscissa. Each algorithm is characterized by a different performance profile curve made up of (time, cumulative probability) pairs, one for each execution of the algorithm on a particular instance. Runs that took over 3,600 seconds are not shown in the figure. Therefore, the percentage of runs that concluded within the time limit can be seen as the intersection of the profile with the right hand side of the figure.

Figure 3a shows performance profiles considering only target values of instances for which an optimum solution was found. Figure 3b has as target the values of the best solution found on instances with unknown optimal solution. Finally, Figure 3c takes, as target, the values of best solutions found for all instances. The solid black line with white squares shows the performance profile for $CPLEX$. As previously reported, $CPLEX$ is quite fast to find these optimal solutions: in 82% of runs it required less than one second and in 99% less than 1,000 seconds. Only one run

TABLE 3. Average of iterations in finding the best solution. The last iterations without improvement in the best solution found are disregarded.

Class	Size	RG _{RK}		BO _{MA}		CA _{RA}		CA _{LP}	
		Iter.	σ	Iter.	σ	Iter.	σ	Iter.	σ
CATS	40	2	0.07	2	14.25	1	0.14	1	0.00
	80	2	0.47	21	95.38	1	0.45	1	0.00
	200	17	64.24	287	516.44	29	114.36	1	0.00
	400	64	167.19	348	675.30	109	227.47	30	137.06
	1000	243	360.07	523	629.76	322	456.50	118	271.27
	1024	257	345.40	480	561.63	284	448.99	121	282.51
	2000	232	204.81	435	572.54	651	767.01	220	422.79
	4000	121	86.07	155	147.78	579	521.75	319	459.41
LG	1000	95	195.78	509	515.63	197	311.99	197	317.58
	1500	46	91.45	469	531.82	178	258.24	166	240.78
		GA _{RA}		GA _{LP}		SD _{RA}		SD _{LP}	
		Iter.	σ	Iter.	σ	Iter.	σ	Iter.	σ
CATS	40	1	0.55	1	0.00	1	2.65	1	0.00
	80	4	38.27	1	0.00	2	8.25	1	0.00
	200	44	142.41	1	0.00	76	182.31	1	0.00
	400	71	189.38	20	115.19	93	215.54	22	104.42
	1000	322	511.15	143	361.45	352	447.98	106	256.41
	1024	308	450.09	127	277.23	287	449.97	100	270.16
	2000	585	689.49	209	399.79	700	765.56	153	330.10
	4000	748	745.53	393	567.50	777	643.72	413	637.15
LG	1000	173	286.25	194	303.76	262	371.30	186	303.13
	1500	140	231.15	150	224.75	212	280.29	171	248.40

took 1,230 seconds. Since CPLEX spent about one hour on instances with unknown optima, it does not appear on Figure 3b. In general, CPLEX has the empirical probability of approximately 37% to find a best solution in less than 1,000 seconds. CORAL is represented by the solid black line with filled squares. It found 20% of optimal solutions in less than ten seconds but only 26% in less than 3,600 seconds. For the same reason as CPLEX, CORAL does not appear in Figure 3b and has around a 10% probability of finding a best solution in less than 1,000 seconds. BO_{MA} (solid green line with asterisks) and RG_{RK} (solid purple line with crosses) are slower than the other algorithms (except CORAL) in most cases. Note that BO_{MA} has a small advantage over SD_{RA} (dense dashed black line with triangles) when we consider Figure 3b. RG_{RK} and BO_{MA} found about 55% of the optimal solutions in less than 3,600 seconds. But, in general, BO_{MA} presents a slightly better probability than that of RG_{RK}, as shown in Figure 3c. In general, BRKGA variants using LP-based initialization (lines with solid dots) are slower in the first ten seconds, due to the initialization process, but outperformed their corresponding counterparts after this. This fact is due to the time needed to create the first LP-based individuals. In fact, the average time of this procedure is 50.71 ± 78.13 seconds and the maximum time was 1377 seconds. The 377 additional seconds are due to instance setup as a CPLEX model. Considering optimal solutions, CPLEX presents the best time/probability tradeoff. Among the heuristics, SD_{LP} (dense dashed line with solid dots) presents the highest probability (approximately 92%). Considering instances with unknown optima, CA_{RA} (solid blue

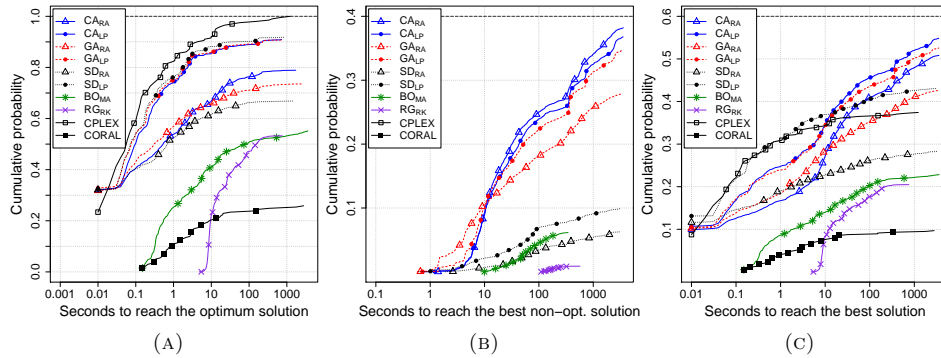


FIGURE 3. Running time distributions to optimal assignment of winner bids. The identification marks correspond to 0.2% of the points plotted for each algorithm.

line with triangles) presents the highest probability (approximately 38%). Overall, the best empirical probability was approximately 55% for CA_{LP} (solid blue line with solid dots).

7.3. Comparing the heuristics on hard instances. Since the exact methods can only solve to optimality the small or easy instances, the heuristics play a major role in solving the large instances. The following analysis uses the set of LG 1500/1500 instances which proved themselves to be the hardest instances considered in this paper. All algorithms, except BO_{MA} , reached the time limit on most runs and presented a relatively small number of iterations.

Figure 4 shows the distributions of revenues considering only the heuristics on the LG 1500/1500 instances. The values were scaled in the same fashion as was done in Section 7.1. We also performed the U test for each pair of algorithms at confidence level of 99%.⁴ For the pairs of algorithms (CA_{RA}, CA_{LP}) , (CA_{LP}, GA_{LP}) , and (SD_{RA}, SD_{LP}) , we cannot reject the hypothesis that the results of each pair are similar, since the p -values obtained from the U tests are greater than 0.01. For the other pairs, the differences presented in Figure 4 are statistically significant. Note that the revenues of BO_{MA} are inferior to those of the BRKGAs, which confirms our previous suspicion that BO_{MA} converges prematurely, as shown by its number of iterations in Table 3. As in the previous analyses, the algorithms using surrogate duality presented results below those of the other approaches, while CA_{RA} , CA_{LP} , and GA_{LP} found the best values.

⁴The full results are available in the supplementary material at http://www.loco.ic.unicamp.br/results/wdp/supplementary_material.pdf.

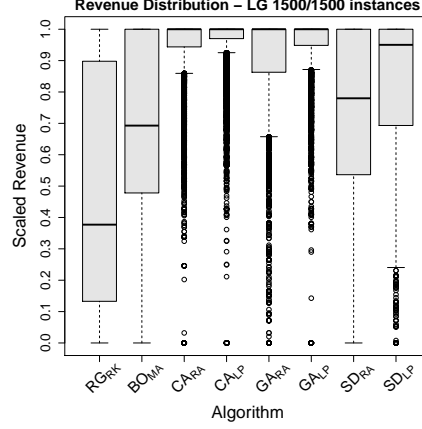


FIGURE 4. Dispersion of revenue for each algorithm on LG 1500/1500 instances.

7.4. Comparing heuristics on small number of generations. Standard genetic algorithms, such as RG_{RK} and BO_{MA} , often converge quickly, i.e., in a small number of generations, to locally optimal, globally sub-optimal, solutions. Most of the diversification in their population is due to the initial population, since during evolution, new individuals are created only by crossover or mutation. Besides creating new individuals by crossover, BRKGAs insert new genetic material into the population at each generation in the form of mutants. This diversification can lead to long runs, i.e., having a large number of generations. Tables 2 and 3 show us that the BRKGAs and BO_{MA} are able to find better solutions using, systematically, more iterations than RG_{RK} , suggesting that the adopted stopping criterion of 1,000 generations without improvement of the best solution may favor BRKGAs and BO_{MA} over RG_{RK} .

To address this possible bias, we limit ourselves in this section to consider only the best solutions found by the algorithms in their first 100 generations. We chose 100 generations because this value is close to 95.49, the average number of generations taken by RG_{RK} to first find the best solution in a given run. This way, we expect to reduce the impact of inserting new genetic material into the population of a BRKGA. We used the experimental results of previous sections but extracted the values after 100 generations. Note that for large instances, the algorithms were not able to reach the 100th generation due the time limit. This is particularly true on large instances with 4,000 bids (and also on some instances with 2,000 bids). Therefore, these large instances are omitted from the following discussion.

Figure 5 shows the boxplots for these results. Their description is similar to Figure 2. We also performed U tests for each pair of algorithms using a confidence level of 99%.⁴ In general, BO_{MA} outperformed RG_{RK} but not the BRKGAs, as observed in previous sections. The exception here is that BO_{MA} is significantly better than all other algorithms on small instances (Figure 5b). In general, CA_{LP} and GA_{LP} presented the best results, although the test between them was inconclusive (p -value > 0.84). For large instances, CA_{LP} and GA_{LP} reached the best results. As before, we cannot affirm which of the two is best (p -value > 0.77). For hard LG 1500/1500 instances, the tests for CA_{RA} , CA_{LP} , and GA_{LP} were inconclusive due p -values > 0.66 .

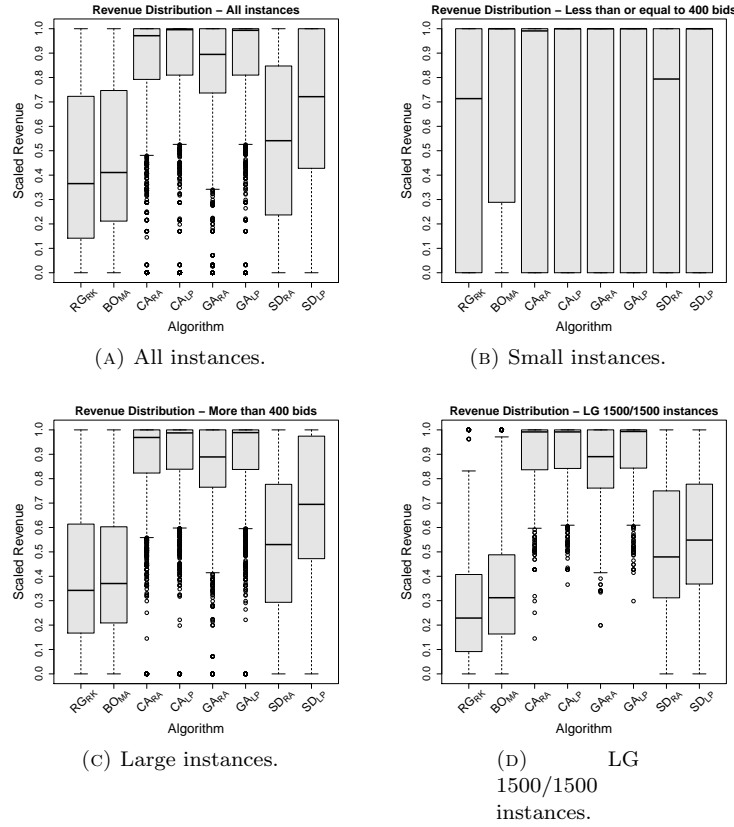


FIGURE 5. Dispersion of revenue for each heuristic using 100 generations at most.

We conclude this section by observing that even with a small number of generations, the BRKGAs outperformed the other algorithms (except for BO_{MA} on small instances). Another interesting observation was the performance of the algorithms with LP-initialization, which are able to produce better results than those with random initialization. We discuss this further in the next section.

7.5. Effect of LP-based initialization. One can notice in the tables of Section 7.1 and, with some difficulty in Figure 2, that the approaches using LP-based initialization performed better than the approaches that use only random vectors as the initial population. This could suggest that some chromosomes generated by the LP relaxation are often decoded into an optimum solution. In fact, this is not the case, as shown in Table 4. This table shows the average ratio R_{LP} of the revenues of the best chromosome generated by LP relaxations and the best chromosome in the final population, i.e., $R_{LP} = best_lp / best_final$, for each algorithm and all the instances (hard and easy). The best LP-based chromosome values were obtained with Algorithm 3 and do not include any random individuals. Among all LP-based chromosomes, we select the one with the highest revenue. Note that we also consider random initialized algorithms. In this case, we consider the best randomly chromosome from the first generation.

TABLE 4. Ratio between the revenue of LP-based chromosomes and the best chromosome.

Alg.	Size ≤ 400		Size ≥ 1000		All	
	Ratio	σ	Ratio	σ	Ratio	σ
CA_{RA}	0.9848	0.02	0.9035	0.06	0.9183	0.06
CA_{LP}	0.9999	0.00	0.9471	0.03	0.9574	0.03
GA_{RA}	0.9963	0.00	0.9669	0.02	0.9724	0.02
GA_{LP}	0.9999	0.00	0.9529	0.03	0.9617	0.03
SD_{RA}	0.9931	0.01	0.9295	0.05	0.9427	0.05
SD_{LP}	0.9998	0.00	0.9640	0.03	0.9721	0.03

Table 4 contains three blocks with respect to the size of the instances and each block has a column labeled “Ratio” that shows the average ratio R_{LP} and a column labeled σ with the corresponding standard deviation. One can note that on small instances, the LP-based chromosomes generate revenues very close to those in the final population, indicating a possible dominance of LP initial solutions. But note also that the ratio of random initialization and LP-based initialization revenues is very small. This ratio is about 4% larger when we consider large instances exclusively. It is interesting to note that **GA_{RA}** displays a better ratio than that of **GA_{LP}**, implying that the results between the first and last generations of **GA_{RA}** are closer together than the corresponding ones for **GA_{LP}**. However, **GA_{LP}** presented better results than **GA_{RA}** as shown in Section 7.1.

Table 5 presents the R_{LP} ratios for the perspective instance class. Each column lists the average ratio of each instance class for each algorithm, with the exception of the last two, which are the overall average r and standard deviation σ . The results are very close to those of Table 4. There are, however, some important points to consider. Note that on the instance class L2, Matching, and Scheduling, the LP-based initialization algorithms achieved a ratio of $R_{LP} = 1.00$ with a standard deviation of 0.00. This implies that for all instances of these classes, the best solution was found in the first generation. This, in turn, implies that the LP relaxations are able to produce the best solution. This is expected since such instance classes are known to be easy to solve. In fact, CPLEX was able to find the optimal solutions for these instances in the root node of the branch-and-bound tree, i.e. its heuristics were able to find these solutions without enumeration. In these cases, the evolutionary mechanism of BRKGA plays no role in the optimization. However, for other instance classes, BRKGA improves the solution value.

Note that for the CATS instances, the algorithms with LP-based initialization have very tight R_{LP} ratios, i.e. around 0.99, especially when compared with the random initialization approach (for which they are around 0.95). For LG instances, the R_{LP} ratios are larger than those for CATS: For both initialization approaches, the ratios are around 0.94. These results were expected since the CATS instances are easier than the LG instances. Again, it is interesting to note that **GA_{RA}** presented tighter ratios than **GA_{LP}** but only on the LG instances. This is not in contradiction with the results of Table 4 since the number of LG instances total more than half of all instances.

8. CONCLUDING REMARKS

In this paper, we introduced six variants of biased random-key genetic algorithms applied to the winner determination problem in combinatorial auctions. We also proposed a novel initialization scheme for BRKGAs based on intermediate solutions to the LP relaxation of the integer programming model for the that problem. Such scheme can be easily applied in BRKGAs for other 0–1 integer linear programs, since solutions for the LP relaxation of such problems are natural vectors of random-keys, and thus BRKGA chromosomes. The proposed algorithms have outperformed the standard LP model using a commercial mixed integer programming solver and other recent heuristic approaches on large CATS instances (Leyton-Brown et al., 2011), as well as on the LG instances (Lau and Goh, 2002). On small CATS instances, where optimal solutions were found with the commercial mixed integer programming solver but not the BRKGAs, the maximum gap between the two was less than 3%, showing that the BRKGAs can still obtain high-quality solutions. Another advantage of BRKGAs is their ability to find good solutions in a very short time, enabling their application in iterative auctions with thousands of goods and bids.

ACKNOWLEDGMENTS

The authors thank Dalila Boughaci for kindly providing the instances used in Lau and Goh (2002) and the source code of BO_{MA} . We also are grateful to Renata Mansini and Grazia Speranza for providing the source code of CORAL , and Jella Pfeiffer for provide her implementation of RG_{RK} . We thank the anonymous reviewers for providing comments that improved this paper significantly. Carlos E. Andrade is supported by São Paulo Research Foundation (FAPESP) grants 2010/05233-5 and 2012/08222-0. Flávio K. Miyazawa is supported by National Council for Scientific and Technological Development (CNPq) grants 306860/2010-4 and 477692/2012-5.

TABLE 5. Ratio between the revenue of LP-based chromosomes and the best chromosome by instance class.

Alg	CA_{RA}	CA_{LP}	GA_{RA}	GA_{LP}	SD_{RA}	SD_{LP}	General	
							r	σ
L2	0.99	1.00	0.99	1.00	0.92	1.00	0.99	0.05
L3	0.83	0.99	0.95	0.99	0.94	0.99	0.95	0.08
L4	0.92	0.99	0.98	0.99	0.97	0.99	0.97	0.04
L6	0.88	0.99	0.96	0.99	0.95	0.99	0.96	0.06
L7	0.98	0.99	0.99	0.99	0.97	0.99	0.99	0.02
Arbitrary	0.89	0.96	0.95	0.96	0.93	0.97	0.94	0.05
Matching	0.89	1.00	0.97	1.00	0.96	1.00	0.97	0.06
Paths	0.90	0.99	0.96	0.99	0.95	0.99	0.96	0.05
Regions	0.89	0.97	0.95	0.97	0.93	0.97	0.94	0.06
Scheduling	0.99	1.00	0.99	1.00	0.99	1.00	0.99	0.01
LG	0.91	0.93	0.97	0.94	0.93	0.94	0.94	0.03

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Supplementary material

APPENDIX A. INSTANCE TIGHTNESS

An important aspect of instances for the winner determination problem (WDP) is their tightness. This metric is used by Chu and Beasley (1998) to craft instances of the Multidimensional Knapsack Problem (MDKP), largely used in the literature as the main benchmark for this problem. The tightness of a constraint j is defined as

$$(3) \quad t_j = \frac{c_j}{\sum_{k \in \hat{\mathcal{B}}} w_{jk}},$$

where c_j is the availability of resource j and w_{jk} is the amount of resource j requested by k , as defined in Formulation (2) of the main text. Note that for the WDP, the tightness is

$$(4) \quad t_j = \frac{1}{|\{B : j \in B, B \in \hat{\mathcal{B}}\}|}, \quad \forall j \in M,$$

by definition, i.e., the tightness is defined as the inverse of the number of bids that request a certain good. Note that a low t_j indicates that good j is required by several bids, probably increasing the problem difficulty.

In the Chu and Beasley MDKP instances, every constraint of a given problem has the same tightness, which is either 0.25, 0.5, or 0.75. For the WDP instances, tightness varies for each constraint and depends heavily on the type and size of the problems. For the most classes, as the size increases, tightness decreases, notably for the L2, L7, and LG classes. By definition, for some classes tightness is almost constant as, e.g. L3 and matching. Table 6 shows the average tightness of each constraint for each class and problem size. Note that the hard “path” instances are not shown since the CATS suite does not generate hard instances for “path” distributions.

TABLE 6. Average of instances tightness.

Class	Size							
	40	80	200	400	1000	1024	2000	4000
L2	0.347	0.341	0.094	0.098	0.019	0.026	0.012	0.008
L3	0.333	0.333	0.333	0.333	0.333	0.208	0.333	0.333
L4	0.506	0.436	0.507	0.420	0.555	0.605	0.514	0.511
L6	0.433	0.381	0.355	0.314	0.351	0.578	0.351	0.344
L7	0.543	0.471	0.111	0.109	0.015	0.068	0.009	0.004
Arbitrary	0.192	0.207	0.132	0.140	0.134	0.138	0.130	0.131
Matching	0.347	0.333	0.333	0.333	0.333	0.333	0.333	0.333
Paths	0.562	0.567	0.350	0.375	0.192	—	0.171	0.143
Regions	0.196	0.220	0.133	0.135	0.133	0.135	0.134	0.131
Scheduling	0.317	0.249	0.190	0.252	0.202	0.114	0.195	0.216
Size	1000/500		1000/1000		1500/1500			
LG	0.317		0.249		0.190			

2. STATISTICAL TESTS

Tables 7–14, show U test results for each pair of algorithms and different instance sizes, at 99% of confidence level. The structure of these tables is as follows: Each row and column is indexed by one algorithm. Each element in the diagonal (bold) is the median of the corresponding algorithm. The upper-right diagonal elements are the differences in location statistics for each pair of algorithms. A positive difference indicates that the “row algorithm” has its location statistics higher (better) than the “column algorithm”, and the negative difference is the opposite. The bottom-left diagonal elements are the p -values of each test. We omitted all $p < 0.01$ values, that indicate that the difference is statistically significant for those pairs. We also omitted confidence intervals since for all tests the values lie in these intervals and they are very narrow. For instance, in Table 7 we can see that the location statistics for CPLEX (2nd line) are higher (better) than for RG_{RK} (4th column) since the value 0.0806 is positive. Since the p -value for this pair was omitted (3rd line, 3rd column), the table indicates that CPLEX performed significantly better than RG_{RK} in these tests. We chose to display a large number of significant digits since for some pairs of algorithms the differences are very small they are still statistically significant. This is the case, for example, of algorithms GA_{RA} and SD_{LP} in Table 7 where the difference is only 0.000009 but is still significant (in terms of the U test) in favor of GA_{RA}.

Since several tests were performed, we applied a p -value correction procedure based on false discovery rate (Benjamini and Hochberg, 1995) aiming to minimize the number of false positives (Type I error).

TABLE 7. Difference in median location for cost distributions for all instances, using a confidence interval of 99%. The omitted p -values are less than 0.0009.

	CORAL	CPLEX	RG _{RK}	BO _{MA}	CA _{RA}	CA _{LP}	GA _{RA}	GA _{LP}	SD _{RA}	SD _{LP}
CORAL	0.000000	-0.950720	-0.840038	-0.916819	-0.999908	-0.999944	-0.988866	-0.999941	-0.930584	-0.961331
CPLEX		0.982822	0.080600	0.018096	-0.001477	-0.003086	-0.000017	-0.002008	0.004974	-0.000078
RG _{RK}			0.875503	-0.051401	-0.114096	-0.115350	-0.104717	-0.114523	-0.062547	-0.088295
BO _{MA}				0.939643	-0.051826	-0.053154	-0.042700	-0.051845	-0.000850	-0.025455
CA _{RA}					1.000000	-0.000036	0.000002	0.000014	0.034406	0.000695
CA _{LP}						1.000000	0.000005	0.000037	0.035707	0.003093
GA _{RA}							1.000000	-0.000067	0.026002	0.000012
GA _{LP}					$p > 0.29$			1.000000	0.034429	0.001266
SD _{RA}									0.955629	-0.010476
SD _{LP}		$p > 0.07$								0.951900

TABLE 8. Difference in median location for cost distributions for instances with 400 bids or less, using a confidence interval of 99%. The omitted p -values are less than 0.004.

	CORAL	CPLEX	RG _{RK}	BO _{MA}	CA _{RA}	CA _{LP}	GA _{RA}	GA _{LP}	SD _{RA}	SD _{LP}
CORAL	0.999984	-0.000062	-0.000052	-0.000033	-0.000012	-0.000042	-0.000031	-0.000037	-0.000017	-0.000039
CPLEX		1.000000	0.000083	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000	0.000000
RG _{RK}			1.000000	-0.000049	-0.000057	-0.000029	-0.000070	-0.000077	-0.000007	-0.000026
BO _{MA}				1.000000	-0.000039	-0.000011	-0.000041	-0.000016	-0.000046	-0.000025
CA _{RA}					1.000000	-0.000047	0.000012	-0.000077	0.000063	-0.000068
CA _{LP}		$p > 0.09$				1.000000	0.000071	0.000022	0.000060	-0.000089
GA _{RA}				$p > 0.25$			1.000000	-0.000037	0.000041	-0.000007
GA _{LP}		$p > 0.08$				$p > 0.86$		1.000000	0.000083	-0.000032
SD _{RA}							$p > 0.01$		1.000000	-0.000076
SD _{LP}		$p > 0.30$								0.999300

TABLE 9. Difference in median location for cost distributions for instances with 1000 bids or more, using a confidence interval of 99%. The omitted p -values are less than 0.001.

	CORAL	CPLEX	RG _{RK}	BO _{MA}	CA _{RA}	CA _{LP}	GA _{RA}	GA _{LP}	SD _{RA}	SD _{LP}
CORAL	0.000000	-0.946779	-0.856397	-0.922194	-0.999946	-0.999927	-0.990230	-0.999915	-0.931543	-0.957204
CPLEX		0.953821	0.079737	0.022089	-0.035372	-0.035907	-0.023595	-0.034921	0.014744	-0.000004
RG _{RK}			0.863907	-0.056439	-0.124063	-0.124426	-0.112816	-0.123114	-0.062318	-0.088282
BO _{MA}				0.926657	-0.062474	-0.062700	-0.053631	-0.061591	-0.005172	-0.029241
CA _{RA}					1.000000	-0.000065	0.000065	0.000018	0.051891	0.027844
CA _{LP}						1.000000	0.000086	0.000071	0.052948	0.028406
GA _{RA}							0.993222	-0.000044	0.043039	0.017885
GA _{LP}					$p > 0.27$			1.000000	0.051161	0.027183
SD _{RA}									0.938537	-0.021078
SD _{LP}		$p > 0.03$								0.951700

TABLE 10. Difference in median location for cost distributions for LG 1500/1500 instances, using a confidence interval of 99%. The omitted p -values are less than 0.00001.

	RG _{RK}	BO _{MA}	CA _{RA}	CA _{LP}	GA _{RA}	GA _{LP}	SD _{RA}	SD _{LP}
RG _{RK}	0.827570	-0.081040	-0.163875	-0.162074	-0.154572	-0.160352	-0.102957	-0.109679
BO _{MA}		0.910548	-0.083920	-0.083313	-0.076227	-0.079144	-0.022304	-0.028658
CA _{RA}			1.000000	0.000027	0.000036	0.000045	0.057928	0.053322
CA _{LP}				$p > 0.05$	1.000000	0.000036	0.000057	0.057150
GA _{RA}						0.998888	-0.000042	0.050617
GA _{LP}				$p > 0.01$			1.000000	0.054981
SD _{RA}								0.935822
SD _{LP}							$p > 0.01$	0.942900

TABLE 11. Difference in median location of cost distributions for all instances, considering the best solutions until 100 generations. A confidence interval of 99% was used. The omitted p -values are less than 0.000009.

	RG _{RR}	BO _{MA}	CA _{RA}	CA _{LP}	GA _{RA}	GA _{LP}	SD _{RA}	SD _{LP}
RG _{RR}	0.365256	-0.027354	-0.484062	-0.495047	-0.439106	-0.495536	-0.082448	-0.251942
BO _{MA}		0.410741	-0.433579	-0.443894	-0.389594	-0.444571	-0.028155	-0.208201
CA _{RA}			0.971370	-0.000033	0.000045	-0.000016	0.313978	0.115553
CA _{LP}				0.995975	0.000040	0.000046	0.321063	0.124509
GA _{RA}					0.894743	-0.000053	0.274147	0.069280
GA _{LP}				$p > 0.84$		0.993376	0.321429	0.126418
SD _{RA}							0.541106	-0.126061
SD _{LP}								0.721500

TABLE 12. Difference in median location of cost distributions for instances with 400 bids or less, considering the best solutions until 100 generations. A confidence interval of 99% was used. The omitted p -values are less than 0.009.

	RG _{RR}	BO _{MA}	CA _{RA}	CA _{LP}	GA _{RA}	GA _{LP}	SD _{RA}	SD _{LP}
RG _{RR}	0.713545	-0.000017	-0.000011	-0.000029	-0.000019	-0.000020	-0.000009	-0.000034
BO _{MA}		1.000000	0.000005	0.000051	0.000030	0.000067	0.000038	0.000059
CA _{RA}	$p > 0.01$		0.990978	-0.000027	0.000008	-0.000006	-0.000000	-0.000015
CA _{LP}			$p > 0.01$	0.999988	0.000003	0.000033	0.000021	-0.000044
GA _{RA}			$p > 0.37$	$p > 0.11$	0.999943	-0.000037	0.000018	-0.000040
GA _{LP}			$p > 0.04$	$p > 0.70$	$p > 0.27$	0.999986	0.000039	-0.000049
SD _{RA}	$p > 0.41$		$p > 0.37$		$p > 0.09$	$p > 0.01$	0.793841	-0.000020
SD _{LP}				$p > 0.52$	$p > 0.03$	$p > 0.37$		1.000000

3. ADDITIONAL RUNNING TIME RESULTS

Table 15 shows the average time in seconds taken by each algorithm to find the best solution (recall that we limited runs to at most 3,600 seconds). The additional time in the last iterations without improvement in the best solution found is disregard. We also exclude the time used loading instances and logging. To be fair with the Java implementations, each run began with a warm-up phase so that Java virtual machine could load and optimize all necessary bytecode. The first two columns of this table list, respectively, the instance classes and their corresponding sizes. Each following pair of columns shows the average time and standard deviation for each algorithm, respectively.

TABLE 15. Running time comparison among the algorithms. For each algorithm, it is shown the average time to find the best solutions. The over time used in the last iterations without improvement is disregard. Time in seconds.

Class	Size	CORAL		CPLEX		RGRK		BOMA		CARA		CALP		GARa		GALP		SDRA		SDLP	
		Time	σ	Time	σ	Time	σ	Time	σ	Time	σ	Time	σ	Time	σ	Time	σ	Time	σ	Time	σ
CATS	40	1	1	1	1	10	6	1	1	1	0	1	0	2	1	1	0	2	3	1	0
	80	2	2	1	1	12	7	1	1	2	1	1	0	5	38	1	0	2	4	1	0
	200	792	1438	1	1	18	15	17	32	14	74	1	0	31	123	1	0	46	132	1	0
	400	923	1418	1	1	40	56	51	121	58	161	28	124	47	139	18	96	65	172	20	89
	1000	2883	1436	382	1075	473	651	736	936	53	136	30	96	60	134	36	104	75	167	32	112
	1024	2803	1494	960	1568	460	591	778	1130	54	142	33	114	72	165	30	106	79	181	28	96
	2000	2903	1411	1377	1708	1463	1151	1909	1324	72	181	35	106	66	135	39	114	78	166	29	99
	4000	3012	1344	1802	1799	2527	1540	2611	1361	52	115	28	75	68	133	42	119	54	123	30	87
LG	1000	3606	12	3601	1	289	529	75	68	94	196	93	192	94	196	95	197	78	181	71	168
	1500	3624	23	3601	1	425	702	66	58	118	211	113	200	94	187	100	187	92	188	83	179

4. RESULTS FOR PARAMETER TUNING

RGRK.

# Best candidates		
popsize	tournamentsize	pertubation
434	18	0.1493
472	16	0.1488
437	16	0.1459

BOMA.

# Best candidates							
popsize	highquality	individuas	diversified	individuals	maxlocal	search	iters
1377		12		24			142
516		16		26			238
1178		11		24			115

BRKGAs.

# Best candidates						
pe	pm	rhoe	indpop	intervalexchange	elitexchange	
0.2116	0.1639	0.7609	3	136	2	
0.2527	0.0679	0.7698	3	127	1	
0.2297	0.0741	0.7976	3	141	1	

5. BEST RESULTS FOR EACH INSTANCE

This section presents the results obtained for LG instances. The tables format is the following: the first column and second columns are the instance name and the best revenue obtained for this instance, respectively. The following columns show the percentage of the revenue from the best solution obtained by the algorithm that names the column. A high percentage indicates that the obtained solution is closer to the best. A star (\star) indicates that the algorithm found the best solution.

TABLE 16. Best results for CATS instances with less than 400 bids. The names of the instances are composed by the class, number of bids, number of goods, and serial number of the instance.

Inst.	Best	CORAL	CPLEX	RG _{RK}	BO _{MA}	CA _{RA}	CA _{LP}	GA _{RA}	GA _{LP}	SD _{RA}	SD _{LP}
L2_40_10.1	8774.7200	*	*	*	*	*	*	*	*	*	*
L2_40_10.2	9229.3400	*	*	*	*	*	*	*	*	*	*
L2_40_10.3	8967.4300	*	*	*	*	*	*	*	*	*	*
L2_80_10.1	9828.2500	77.64	*	*	*	*	*	*	*	*	*
L2_80_10.2	9786.7100	*	*	*	*	*	*	*	*	*	*
L2_80_10.3	9441.1700	*	*	*	*	*	*	*	*	*	*
L2_200_50.2	45785.7000	*	*	*	*	*	*	*	*	92.15	*
L2_200_50.3	49031.9000	87.41	*	*	*	*	*	*	*	*	*
L2_400_50.1	46588.7410	*	*	*	*	*	*	*	*	98.34	*
L2_400_50.2	47706.0000	*	*	*	*	*	*	*	*	*	*
L2_400_50.3	47819.7160	*	*	*	*	*	*	*	*	*	*
L3_40_10.1	2474.2480	*	*	*	*	*	*	*	*	*	*
L3_40_10.2	2682.7890	*	*	*	*	*	*	*	*	*	*
L3_40_10.3	2929.2870	*	*	*	*	*	*	*	*	*	*
L3_80_10.1	2862.1650	*	*	*	*	*	*	*	*	*	*
L3_80_10.2	2779.9100	*	*	*	*	*	*	*	*	*	*
L3_80_10.3	2938.3120	*	*	*	*	*	*	*	*	*	*
L3_200_50.1	12178.8010	*	*	*	*	*	*	*	*	*	*
L3_200_50.3	12612.9650	*	*	*	*	*	*	*	*	*	*
L3_400_50.1	14338.1150	*	*	*	*	*	*	*	*	*	*
L3_400_50.2	14747.9490	*	*	99.07	*	*	*	*	*	*	*
L3_400_50.3	14495.9880	*	*	99.54	*	*	*	*	*	*	*
L4_40_10.1	9543.8540	*	*	*	*	*	*	*	*	*	*
L4_40_10.2	8870.7760	*	*	*	*	*	*	*	*	*	*
L4_40_10.3	9249.9330	*	*	*	*	*	*	*	*	*	*
L4_80_10.1	9770.0770	*	*	99.69	*	*	*	*	*	*	*
L4_80_10.2	9817.6040	*	*	99.50	*	*	*	*	*	*	*
L4_80_10.3	9759.7910	*	*	*	*	*	*	*	*	*	*
L4_200_50.1	45191.2690	86.61	*	99.65	*	*	*	*	*	*	*
L4_200_50.2	44275.5990	92.24	*	99.56	*	*	*	*	*	*	*
L4_200_50.3	46496.4650	93.73	*	*	*	*	*	*	*	*	*
L4_400_50.1	47748.4440	89.23	*	99.42	*	*	*	*	*	*	*
L4_400_50.2	47988.4200	*	*	99.56	99.62	*	*	*	*	*	*
L4_400_50.3	48410.5140	*	*	99.40	99.55	*	*	*	*	*	*
L6_40_10.1	8791.5910	*	*	*	*	*	*	*	*	*	*
L6_40_10.2	9297.1700	*	*	*	*	*	*	*	*	*	*
L6_40_10.3	9217.2400	*	*	*	*	*	*	*	*	*	*
L6_80_10.1	9290.9270	*	*	*	*	*	*	*	*	*	*
L6_80_10.2	9836.4500	*	*	*	*	*	*	*	*	*	*
L6_80_10.3	9593.9010	*	*	97.69	*	*	*	*	*	*	*
L6_200_50.1	41639.9910	96.86	*	95.31	*	*	*	*	*	*	*
L6_200_50.2	38873.5410	98.44	*	99.62	*	*	*	*	*	99.53	*
L6_200_50.3	40561.3300	*	*	*	*	*	*	*	*	*	*
L6_400_50.1	44990.9010	99.12	*	*	*	*	*	*	*	*	*
L6_400_50.2	46366.8710	99.45	*	97.48	*	*	*	*	*	*	*
L6_400_50.3	45216.8660	96.18	*	96.83	95.86	99.92	*	*	*	*	*
L7_40_10.1	8309.1230	*	*	*	*	*	*	*	*	*	*
L7_40_10.2	9090.6580	*	*	*	*	*	*	*	*	*	*
L7_40_10.3	8553.2690	*	*	*	*	*	*	*	*	*	*
L7_80_10.1	9818.5880	*	*	99.32	*	*	*	*	*	*	*
L7_80_10.2	9435.4580	*	*	*	*	*	*	*	*	*	*
L7_80_10.3	9775.6220	*	*	99.81	*	*	*	*	*	*	*

Continue in next page...

TABLE 17. Best results for CATS instances more than 400 bids. The names of the instances are composed by the class, number of bids, number of goods, and serial number of the instance. Instances with **hard** in the name have 1024 bids and 256 goods.

Inst.	Best	CORAL	CPLEX	RG _{RK}	BO _{MA}	CA _{RA}	CA _{LP}	GA _{RA}	GA _{LP}	SD _{RA}	SD _{LP}
L2_1000_256_1	244098.0000	*	*	*	*	*	*	*	*	88.40	*
L2_1000_256_2	241158.0000	*	*	*	*	*	*	*	*	90.88	*
L2_1000_256_3	254988.0000	*	*	*	*	*	*	*	*	81.73	*
L2_2000_512_1	495448.0000	*	*	*	*	*	*	*	*	72.84	*
L2_2000_512_2	501810.0000	4.27	*	*	*	*	*	*	*	80.74	*
L2_2000_512_3	505625.0000	*	*	*	*	*	*	*	*	87.47	*
L2_4000_1024_1	1000590.0000	*	*	*	*	*	*	*	*	37.53	*
L2_4000_1024_2	1010991.6920	10.66	*	*	100.00	*	*	*	*	59.42	*
L2_4000_1024_3	996744.0000	*	*	*	*	*	*	*	*	34.50	*
L2_hard_1	262.5110	*	*	*	*	*	*	*	*	63.91	*
L2_hard_2	456.5370	*	*	*	*	*	*	*	*	*	*
L2_hard_3	317.4120	*	*	*	*	*	*	*	*	66.52	*
L3_1000_256_1	64626.2530	75.64	*	99.26	99.60	99.60	99.60	99.60	99.56	96.60	99.50
L3_1000_256_2	66106.1710	79.20	*	99.08	99.31	99.75	99.78	99.78	99.66	98.58	99.78
L3_1000_256_3	64987.7430	75.45	*	99.68	*	99.84	*	99.81	*	99.79	*
L3_2000_512_1	128004.7893	81.84	*	98.80	97.74	99.47	99.92	99.92	99.72	98.43	99.95
L3_2000_512_2	132229.2010	93.59	*	99.18	98.78	99.49	99.71	99.35	99.78	97.62	99.69
L3_2000_512_3	133133.1410	82.48	*	98.95	98.83	99.07	99.64	99.43	99.62	97.09	99.62
L3_4000_1024_1	263970.8210	78.25	*	90.99	97.45	99.88	99.74	98.87	99.50	96.46	99.25
L3_4000_1024_2	263936.8590	75.72	*	91.47	97.29	99.48	99.62	99.60	99.55	96.62	99.53
L3_4000_1024_3	263404.1096	80.03	*	91.46	96.98	99.09	99.30	99.17	98.94	96.70	98.93
L3_hard_1	75.4074	75.32	*	99.35	97.11	99.28	99.39	99.18	99.35	98.89	99.18
L3_hard_2	34.1897	80.59	99.33	96.96	95.45	99.27	*	99.09	97.74	97.17	97.74
L3_hard_3	20.8636	82.47	96.79	97.63	96.19	98.44	98.63	98.44	*	95.31	*
L4_1000_256_1	228752.1550	4.41	*	99.52	99.17	99.85	*	*	*	99.67	*
L4_1000_256_2	229601.7270	92.34	*	99.27	98.48	99.71	*	*	*	99.43	*
L4_1000_256_3	229349.1950	2.85	*	99.58	99.70	99.90	*	*	*	99.43	*
L4_2000_512_1	461218.2640	3.56	*	99.48	99.04	99.71	*	*	*	99.07	*
L4_2000_512_2	459425.3230	2.75	*	99.83	98.97	99.73	*	*	*	99.32	*
L4_2000_512_3	458536.7260	2.64	*	99.50	99.07	99.65	*	*	*	99.50	*
L4_4000_1024_1	914322.9910	2.30	*	98.33	96.11	99.32	*	*	*	99.15	*
L4_4000_1024_2	920786.4330	2.22	*	98.39	95.88	99.09	*	*	*	98.93	*
L4_4000_1024_3	920294.1540	3.27	*	98.37	96.36	99.16	99.99	99.99	99.99	99.00	99.99
L4_hard_1	290.2399	16.81	*	99.53	98.80	*	*	*	*	*	*
L4_hard_2	383.8526	13.76	*	99.36	99.14	*	*	*	*	*	*
L4_hard_3	282.6879	7.06	*	99.55	98.90	*	*	*	*	*	*
L6_1000_256_1	199757.0790	45.81	*	97.22	99.41	98.23	98.75	98.32	98.72	98.22	98.22
L6_1000_256_2	200559.8373	69.95	*	97.41	96.57	98.80	99.39	97.61	99.39	97.38	99.11
L6_1000_256_3	201208.1706	3.72	*	99.56	99.15	98.72	99.96	98.36	98.92	97.16	98.36
L6_2000_512_1	405788.3937	72.95	*	98.00	95.24	97.76	99.00	97.85	99.00	94.39	99.00
L6_2000_512_2	411091.1370	5.22	*	97.83	94.81	97.77	98.16	97.22	98.16	96.02	97.77
L6_2000_512_3	402472.3077	71.43	*	98.29	95.41	97.04	97.93	97.73	97.93	94.55	97.93
L6_4000_1024_1	785686.0929	0.88	*	98.15	93.36	97.30	97.62	97.54	97.73	97.60	97.75
L6_4000_1024_2	801026.0135	75.21	*	98.90	92.95	97.91	97.66	97.33	97.84	95.53	95.95
L6_4000_1024_3	791849.8150	73.60	*	98.19	93.02	97.06	97.03	96.92	97.38	95.83	96.82
L6_hard_1	377.5873	13.69	*	99.57	99.51	*	*	*	*	*	*
L6_hard_2	330.2240	18.25	*	99.58	99.65	*	*	*	*	*	*
L6_hard_3	446.4472	6.50	*	99.62	99.68	*	*	*	*	*	*
L7_1000_256_1	68830.4000	95.17	*	*	*	*	*	*	*	86.30	*
L7_1000_256_2	79025.8000	96.74	*	*	100.00	*	*	*	*	96.74	*
L7_1000_256_3	81981.6000	100.00	*	*	100.00	*	*	*	*	*	*
L7_2000_512_1	121043.0000	*	*	*	*	*	*	*	*	97.56	*
L7_2000_512_2	119058.0000	*	*	*	*	*	*	*	*	93.95	*
L7_2000_512_3	122346.0000	99.99	*	*	*	*	*	*	*	92.35	*
L7_4000_1024_1	244374.0000	*	*	*	*	*	*	*	*	90.59	*
L7_4000_1024_2	229826.0000	*	*	*	*	*	*	*	*	99.68	*
L7_4000_1024_3	228342.0000	*	*	*	*	*	*	*	*	88.19	*
L7_hard_1	233.0348	73.22	*	*	*	*	*	98.25	*	*	*
L7_hard_2	127.4510	100.00	*	*	*	*	*	*	*	*	*
L7_hard_3	261.2782	83.15	97.72	97.70	*	99.18	*	99.18	*	95.56	95.56
arbitrary_1000_256_1	17186.3016	70.40	96.39	93.12	95.91	*	*	96.87	*	94.46	95.53
arbitrary_1000_256_2	15782.8217	6.06	98.02	96.27	95.63	98.41	*	98.56	99.40	96.39	98.03

Continue in next page...

Table 17: (continued).

Inst.	Best	CORAL	CPLEX	RG _{RR}	BO _{MA}	CA _{RA}	CA _{LP}	GA _{RA}	GA _{LP}	SD _{RA}	SD _{LP}
arbitrary_1000_256_3	17280.1375	9.31	98.04	92.55	97.45	98.69	*	99.28	99.28	97.28	97.28
arbitrary_2000_512_1	32267.8600	0.17	96.98	96.15	93.59	99.74	98.89	*	99.56	95.35	96.13
arbitrary_2000_512_2	32159.7621	1.56	95.83	96.42	94.28	99.97	*	99.39	99.19	98.02	97.21
arbitrary_2000_512_3	32181.8011	2.52	95.86	96.79	97.81	99.54	99.27	*	99.04	97.77	98.95
arbitrary_4000_1024_1	62694.3745	1.43	95.70	93.86	91.57	99.64	98.48	98.56	*	96.90	96.76
arbitrary_4000_1024_2	61809.4598	0.35	97.64	93.42	90.90	97.84	98.90	*	97.92	96.32	95.92
arbitrary_4000_1024_3	62366.9031	79.65	96.20	93.46	90.80	98.82	99.01	97.84	*	96.39	95.77
arbitrary_hard_1	16412.4678	1.32	99.78	94.33	95.55	*	99.78	98.07	99.78	95.12	96.07
arbitrary_hard_2	15699.7262	71.07	98.47	96.52	98.13	*	98.47	98.02	98.47	98.26	99.65
arbitrary_hard_3	14954.8919	1.29	99.40	95.34	98.76	99.91	99.43	99.69	99.43	*	*
matching_1000_256_1	724.3030	26.06	*	99.88	99.88	*	*	*	*	*	*
matching_1000_256_2	731.8279	94.91	*	99.92	99.99	*	*	*	*	99.99	*
matching_1000_256_3	912.8670	92.44	*	*	99.97	*	*	*	*	99.82	*
matching_2000_512_1	669.1193	30.47	*	99.91	99.51	*	*	*	*	99.84	*
matching_2000_512_2	1379.1604	92.92	*	99.72	99.48	*	*	*	*	99.96	*
matching_2000_512_3	881.3102	24.14	*	99.93	99.35	*	*	*	*	99.76	*
matching_4000_1024_1	3047.5592	64.56	*	94.35	98.41	99.98	*	*	*	99.82	*
matching_4000_1024_2	2302.0147	38.07	*	94.29	98.19	100.00	*	*	*	99.78	*
matching_4000_1024_3	2508.6253	31.33	*	95.11	98.39	99.94	*	*	*	99.87	*
matching_hard_1	155.0591	*	*	*	*	*	*	*	*	*	*
matching_hard_2	421.5402	23.49	*	99.96	99.96	*	*	*	*	*	*
matching_hard_3	323.9873	94.06	*	*	99.99	*	*	*	*	*	*
paths_1000_256_1	57.7328	89.93	*	*	*	*	*	*	*	*	*
paths_1000_256_2	65.7292	28.17	*	*	98.37	*	*	*	*	*	*
paths_1000_256_3	57.4862	30.51	*	*	*	*	*	*	*	99.17	*
paths_2000_512_1	90.3558	62.85	*	100.00	95.94	*	*	*	*	*	*
paths_2000_512_2	101.4873	52.98	*	99.83	97.01	*	*	100.00	99.98	99.21	99.98
paths_2000_512_3	106.9681	57.30	*	99.80	97.50	99.92	99.87	99.87	99.87	99.41	99.87
paths_4000_1024_1	161.5959	99.87	*	98.26	91.88	99.70	*	*	*	98.50	*
paths_4000_1024_2	165.5882	80.80	*	98.52	93.20	99.47	*	*	*	98.79	*
paths_4000_1024_3	150.9125	97.21	*	98.70	91.61	99.82	*	*	*	98.99	*
regions_1000_256_1	16214.3571	74.32	*	95.20	98.99	98.94	99.36	98.12	99.36	98.09	98.89
regions_1000_256_2	17922.5058	75.94	*	95.60	99.63	99.23	98.67	99.10	98.79	98.87	98.67
regions_1000_256_3	17391.3627	3.78	*	97.09	*	99.54	99.54	98.18	99.34	97.85	99.34
regions_2000_512_1	38262.6408	74.08	*	97.36	97.88	98.30	99.55	98.68	98.99	97.65	98.86
regions_2000_512_2	32274.1576	62.09	*	95.82	95.49	99.77	98.64	97.89	98.60	96.23	97.45
regions_2000_512_3	37199.7468	1.20	*	96.77	98.55	99.21	99.59	98.49	99.50	97.50	98.95
regions_4000_1024_1	65807.6502	0.33	99.97	94.38	96.23	99.56	99.28	97.14	*	96.09	96.67
regions_4000_1024_2	65628.9304	2.72	99.70	95.57	97.09	99.91	*	98.25	99.30	98.75	98.97
regions_4000_1024_3	64800.3099	5.43	*	95.15	95.79	99.06	99.04	96.26	99.42	94.39	95.07
regions_hard_1	15336.4868	72.73	*	94.01	98.24	99.82	99.82	99.22	99.82	98.55	99.82
regions_hard_2	17988.3370	70.19	*	94.17	99.48	99.48	99.74	98.55	99.74	99.74	99.48
regions_hard_3	16777.2344	72.67	*	93.30	98.03	99.17	99.66	98.75	99.66	97.94	98.35
scheduling_1000_256_1	44.9038	22.99	*	*	*	*	*	*	*	*	*
scheduling_1000_256_2	42.5548	20.98	*	*	*	*	*	*	*	*	*
scheduling_1000_256_3	87.6889	11.41	*	*	*	*	*	*	*	*	*
scheduling_2000_512_1	40.9792	25.74	*	*	*	*	*	*	*	*	*
scheduling_2000_512_2	58.2106	3.63	*	*	*	*	*	*	*	*	*
scheduling_2000_512_3	48.2352	1.32	*	*	*	*	*	*	*	*	*
scheduling_4000_1024_1	28.3994	*	*	*	*	*	*	*	*	*	*
scheduling_4000_1024_2	45.9743	*	*	*	*	*	*	*	*	*	*
scheduling_4000_1024_3	36.6752	*	*	*	*	*	*	*	*	*	*
scheduling_hard_1	168.4070	98.37	*	*	*	*	*	*	*	*	*
scheduling_hard_2	1219.4075	100.00	*	*	*	*	*	*	*	*	*
scheduling_hard_3	4812.6430	56.44	*	*	*	*	*	*	*	*	*

TABLE 18. Best results for LG 1000/500 instances.

Inst.	Best	CORAL	CPLEX	RG _{RR}	BO _{MA}	CA _{RA}	CA _{LP}	GA _{RA}	GA _{LP}	SD _{RA}	SD _{LP}
in101	72724.6180	37.66	92.27	92.27	96.03	*	*	*	*	95.02	98.63
in102	72518.2220	45.17	98.03	96.72	98.22	*	*	*	*	97.44	99.82
in103	72129.5000	40.67	96.64	95.13	96.76	*	*	97.41	*	*	98.43
in104	72709.6470	65.30	98.04	94.46	97.42	*	*	*	*	92.45	*
in105	75646.1406	39.96	89.05	90.91	*	*	*	*	*	94.99	*

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Table 18: (continued).

Inst.	Best	CORAL	CPLEX	RG _{RR}	BO _{MA}	CA _{RA}	CA _{LP}	GA _{RA}	GA _{LP}	SD _{RA}	SD _{LP}
in106	71258.6130	51.23	89.77	93.23	94.31	*	*	*	*	94.49	*
in107	69713.4030	38.64	98.38	98.38	99.24	*	*	99.55	*	*	*
in108	75813.2109	11.33	98.39	99.12	*	99.95	*	99.12	99.95	99.31	99.30
in109	69475.8950	38.47	91.99	95.09	95.34	*	*	*	*	*	*
in110	68295.2890	16.29	*	92.75	99.79	*	*	*	*	*	*
in111	75133.2900	42.87	96.74	95.16	97.12	*	*	*	*	95.53	97.12
in112	71342.4830	60.02	99.25	94.80	99.81	*	*	*	*	*	*
in113	73365.8906	53.84	92.73	96.02	*	*	*	*	*	98.43	*
in114	69224.7656	13.31	94.35	94.58	*	*	98.58	99.56	99.56	96.04	96.04
in115	70221.5610	48.33	94.85	93.15	96.06	*	*	99.55	*	95.95	96.95
in116	70032.4609	48.56	98.32	93.80	*	*	*	*	*	98.32	98.32
in117	69982.8330	59.34	94.96	99.92	99.92	*	*	*	*	95.33	98.99
in118	72160.9870	57.56	95.02	93.06	97.21	*	*	*	*	95.36	95.36
in119	67038.4297	58.44	96.86	*	*	*	*	98.36	*	98.27	98.27
in120	75514.9300	58.27	98.85	93.41	99.95	*	*	99.13	99.13	97.67	98.87
in121	67639.1250	34.44	96.47	94.24	*	*	*	*	*	96.34	96.34
in122	69546.2730	40.98	96.73	98.24	98.24	*	*	99.97	*	95.69	*
in123	70618.3130	49.50	92.25	94.96	99.97	*	*	*	99.97	98.78	99.93
in124	71686.0469	39.54	97.28	99.72	*	*	*	*	*	96.63	99.72
in125	69233.1220	51.98	95.79	95.79	97.41	*	*	*	*	98.14	*
in126	70671.7700	9.53	98.45	93.05	98.61	*	*	98.61	*	95.98	96.62
in127	69273.3203	42.94	98.39	92.27	*	*	*	*	*	98.74	*
in128	72179.4310	17.30	94.35	90.70	98.32	*	*	*	*	95.27	96.20
in129	65751.6490	37.24	97.51	97.51	97.59	*	*	*	*	97.51	97.51
in130	71075.3000	48.78	97.39	97.90	97.90	*	*	99.14	*	96.04	97.90
in131	71177.9062	2.62	95.49	99.62	*	*	*	*	*	96.39	*
in132	75510.0469	43.34	96.88	99.90	*	*	*	*	*	*	*
in133	71253.5610	54.48	97.85	94.16	99.35	*	*	99.35	*	94.95	97.67
in134	75781.7490	46.70	96.61	91.22	98.73	*	*	*	*	97.39	*
in135	72138.1172	2.42	95.49	90.72	*	*	*	*	*	*	*
in136	68903.0938	43.37	94.79	96.29	*	*	*	99.86	99.86	96.61	99.04
in137	70072.0469	48.96	*	90.56	*	*	*	99.99	*	*	*
in138	71989.6330	28.25	97.43	99.24	99.24	99.24	*	99.24	*	99.24	97.71
in139	72840.3940	35.02	94.24	92.53	98.79	*	*	*	*	96.13	98.94
in140	73665.2310	43.72	*	92.15	92.42	*	*	*	*	*	*
in141	69605.0770	40.43	98.91	96.15	99.67	*	*	*	*	95.42	98.91
in142	74777.9850	49.90	97.26	94.59	96.20	*	*	*	*	97.52	97.52
in143	69699.0547	34.12	95.14	98.81	*	*	*	*	*	98.19	98.89
in144	73197.0730	49.56	94.95	93.48	99.03	*	*	*	*	*	*
in145	73695.0150	39.38	96.88	92.77	96.25	*	*	97.81	*	*	97.80
in146	73746.9375	38.30	95.29	93.65	*	*	*	*	*	97.29	97.29
in147	65878.3020	58.53	95.28	97.17	97.17	*	*	*	*	94.88	94.88
in148	72116.9690	51.94	96.01	95.66	98.84	99.81	*	98.84	*	99.81	99.81
in149	70800.1800	46.53	97.27	95.68	98.61	*	*	99.30	*	99.02	*
in150	72839.4240	46.46	94.35	93.20	98.91	*	*	*	*	*	*
in151	68834.5010	45.83	99.99	97.90	99.13	*	*	*	*	98.85	99.75
in152	76224.7812	41.04	93.71	93.62	*	*	*	*	*	97.94	97.94
in153	70110.7650	43.46	99.49	96.81	99.49	*	*	99.60	*	96.54	98.00
in154	69215.5240	7.16	94.14	96.66	98.48	*	99.27	99.27	99.27	99.09	99.27
in155	74936.7730	36.64	96.51	96.26	97.22	*	*	99.75	*	99.75	*
in156	69704.1300	50.74	93.01	99.24	99.24	*	*	*	*	96.64	96.64
in157	73934.8438	33.75	91.20	93.38	*	*	*	*	*	92.71	*
in158	69489.5430	47.97	*	92.69	97.71	*	*	*	*	*	95.13
in159	71091.8047	55.58	96.38	95.46	*	*	*	*	*	98.53	98.53
in160	70606.9180	46.45	96.31	99.48	99.48	*	*	*	*	98.61	98.61
in161	66266.3710	15.81	92.56	93.91	98.53	*	99.34	*	*	97.88	*
in162	74720.7940	54.27	93.32	95.58	97.44	99.44	99.44	*	*	99.44	99.44
in163	64976.9910	46.23	98.63	98.45	99.06	*	99.86	99.86	99.86	99.06	99.06
in164	67950.6230	43.67	93.99	91.64	99.41	*	*	*	*	98.38	98.38
in165	70361.9531	39.37	95.13	95.97	*	*	*	98.61	*	97.19	97.19
in166	71460.8930	34.20	92.35	95.05	97.99	99.80	*	99.45	99.80	97.56	97.83
in167	74523.7656	26.61	*	96.58	*	*	*	*	*	96.86	96.86
in168	72097.3210	43.31	97.37	96.68	96.86	*	*	99.54	*	*	*
in169	71827.3400	45.18	96.43	97.32	98.45	*	*	98.62	*	95.21	*
in170	74564.7490	42.64	92.70	92.51	95.80	*	*	96.46	*	90.03	95.15
in171	71279.4840	37.03	96.53	94.32	97.33	*	*	98.48	*	98.48	98.45
in172	70361.8070	3.68	99.57	93.91	96.82	*	*	99.57	*	97.41	98.66

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Table 18: (continued).

Inst.	Best	CORAL	CPLEX	RG _{RK}	BO _{MA}	CA _{RA}	CA _{LP}	GA _{RA}	GA _{LP}	SD _{RA}	SD _{LP}
in173	73677.2030	57.65	96.29	93.20	99.78	*	*	*	*	94.10	97.49
in174	73523.6094	44.59	96.31	92.89	*	*	*	*	*	96.48	95.46
in175	72924.8740	49.45	97.54	91.49	97.26	*	99.67	99.67	99.67	99.67	99.67
in176	67761.4830	38.10	97.51	95.42	99.35	*	*	*	*	98.33	99.43
in177	70187.1540	49.13	94.27	95.49	98.94	*	*	*	*	98.88	98.94
in178	70833.3720	53.70	90.85	92.84	95.71	*	*	*	*	94.42	95.20
in179	72205.2980	42.51	96.80	95.57	96.60	*	*	98.97	*	96.60	*
in180	70513.3520	54.50	93.16	94.07	96.53	*	*	*	*	96.26	96.31
in181	72238.0859	37.33	95.06	97.16	*	*	*	*	*	96.76	99.07
in182	71645.0312	37.70	97.82	*	*	*	*	*	*	98.80	98.80
in183	71520.4688	37.89	98.38	93.86	*	*	*	*	*	99.57	99.57
in184	74377.5380	1.74	92.64	87.92	94.41	*	*	*	*	*	*
in185	73714.9531	47.24	*	94.44	*	*	*	99.52	*	99.52	*
in186	70736.2480	47.66	97.98	94.98	98.72	*	*	*	*	97.98	97.98
in187	70166.3660	31.20	95.26	94.28	97.34	*	*	*	*	98.55	98.55
in188	70485.1950	40.11	93.17	95.47	96.52	*	*	98.86	*	99.49	*
in189	69786.0220	38.77	95.35	96.84	98.82	*	*	*	*	98.54	*
in190	73765.2090	38.54	97.07	97.07	98.60	*	*	*	*	*	99.72
in191	72587.0780	8.24	99.65	97.87	98.63	*	*	99.65	*	*	*
in192	71156.8280	34.93	93.02	94.22	99.45	*	*	*	*	99.61	99.61
in193	72526.4688	33.95	97.21	94.22	*	*	*	*	*	97.46	97.46
in194	75803.5156	47.87	94.14	*	*	*	*	*	*	99.91	99.91
in195	69066.8672	29.99	91.41	96.21	*	*	*	*	*	96.25	96.25
in196	69776.2220	51.81	98.39	98.47	99.91	*	*	99.91	*	98.70	97.77
in197	68457.8040	55.49	*	*	98.33	*	*	*	*	97.41	97.41
in198	73474.3830	41.26	98.84	92.37	97.19	*	*	*	*	97.19	97.19
in199	70955.9130	37.03	93.84	95.59	99.98	*	*	99.98	*	98.21	98.34
in200	76803.1830	46.02	95.19	95.17	98.09	*	*	98.88	*	*	*

TABLE 19. Best results for LG 1000/1000 instances.

Inst.	Best	CORAL	CPLEX	RG _{RK}	BO _{MA}	CA _{RA}	CA _{LP}	GA _{RA}	GA _{LP}	SD _{RA}	SD _{LP}
in201	81557.7578	45.28	94.10	*	*	*	*	*	*	99.71	96.02
in202	90708.1406	38.91	98.60	93.30	*	*	*	*	*	99.96	*
in203	86239.2266	7.67	95.45	93.96	*	*	*	99.12	*	97.69	97.69
in204	87075.4453	38.39	94.14	94.39	*	*	*	*	*	95.49	98.62
in205	86515.9510	34.40	93.59	92.44	97.11	*	*	*	*	94.14	96.80
in206	91518.9640	19.12	94.93	93.41	94.93	*	*	*	*	*	*
in207	93129.2900	27.22	*	97.75	99.99	*	*	99.99	*	94.91	94.91
in208	94904.6953	25.73	88.80	90.18	*	*	*	96.71	*	96.71	96.71
in209	87268.9650	47.58	98.88	93.37	99.41	*	*	99.41	*	98.88	96.83
in210	89962.4062	39.71	96.64	95.73	*	*	*	*	*	98.38	*
in211	84913.6840	55.07	93.20	92.87	99.54	*	*	*	*	97.60	98.48
in212	90778.2188	40.06	96.81	91.38	*	*	*	*	*	98.97	98.97
in213	85369.1850	34.71	95.81	97.87	97.87	*	*	*	*	98.97	98.97
in214	85181.6090	39.16	97.34	96.19	99.58	*	*	*	*	99.58	*
in215	91531.7031	46.31	95.42	93.46	*	*	*	*	*	99.56	97.91
in216	91580.9800	48.61	*	93.53	94.72	*	*	*	*	*	*
in217	86962.9270	52.45	97.72	93.77	98.33	*	*	*	*	97.72	99.92
in218	94965.2109	45.14	90.34	91.55	*	*	*	*	*	*	*
in219	93586.4380	46.99	90.94	96.02	96.02	*	*	*	*	96.08	96.08
in220	89792.9219	44.44	97.87	96.82	*	*	*	98.48	*	98.63	98.63
in221	87410.7800	41.62	*	93.56	97.23	*	*	*	*	96.00	96.23
in222	89905.5391	45.82	94.77	90.80	*	*	*	*	*	*	*
in223	83045.4297	40.13	96.04	88.95	*	*	*	*	*	94.30	94.71
in224	87105.2770	49.10	96.86	98.39	99.92	*	*	*	*	97.13	97.40
in225	89430.1094	38.68	95.90	91.21	*	*	*	*	*	*	*
in226	88176.1220	34.96	91.75	90.75	95.92	*	*	95.09	*	95.92	95.92
in227	92613.3710	44.80	96.95	95.57	98.94	*	*	*	*	*	*
in228	92684.0781	56.28	96.70	96.70	*	*	*	*	*	98.86	95.33
in229	90468.1420	49.34	96.50	91.38	96.75	*	*	*	*	96.76	96.76
in230	91559.1562	48.44	96.66	94.13	*	*	*	*	*	97.74	97.74
in231	101458.6094	40.11	93.07	88.09	*	*	*	*	*	*	*
in232	87270.8630	17.55	95.18	91.66	99.45	*	*	*	*	92.66	*

Continue in next page...

Table 19: (continued).

Inst.	Best	CORAL	CPLEX	RG _{RR}	BO _{MA}	CA _{RA}	CA _{LP}	GA _{RA}	GA _{LP}	SD _{RA}	SD _{LP}
in233	86151.8980	39.85	96.84	94.09	98.81	*	*	*	*	96.91	97.09
in234	88874.3359	49.60	98.17	92.70	*	*	*	*	*	96.84	96.84
in235	93246.5700	38.90	*	89.98	*	*	*	*	*	93.01	97.24
in236	87876.7891	38.94	98.10	91.59	*	*	*	*	*	95.25	96.84
in237	87616.0450	54.09	96.48	94.61	98.30	*	*	*	*	97.16	99.78
in238	87004.0781	49.72	98.22	90.70	*	*	*	99.57	*	98.70	*
in239	81435.3020	41.92	99.86	92.88	99.86	*	*	*	*	98.41	98.41
in240	86608.4120	45.38	98.11	98.61	98.61	*	*	*	*	95.04	98.90
in241	89961.1641	39.00	98.80	92.63	*	*	*	*	*	98.80	98.80
in242	92480.5420	35.73	90.80	91.44	92.68	*	*	*	*	95.12	96.56
in243	91839.5970	37.24	99.91	91.99	99.91	*	*	*	*	96.47	96.47
in244	91029.7940	42.40	95.61	92.89	98.11	*	*	98.11	*	97.04	97.04
in245	90590.5630	34.27	95.38	96.10	96.10	*	*	*	*	94.46	99.06
in246	87158.2344	24.83	99.39	*	*	*	*	99.17	*	99.39	99.17
in247	89044.3828	45.42	96.32	96.01	*	*	*	*	*	99.54	99.54
in248	93058.1406	57.39	91.53	92.92	*	*	*	*	*	95.73	95.73
in249	95169.5190	62.17	93.98	93.98	98.01	*	*	*	*	96.22	96.22
in250	93775.8359	48.37	*	*	*	*	*	*	*	98.82	98.82
in251	88734.0770	43.94	92.56	92.35	96.09	*	*	96.42	*	96.11	96.11
in252	89504.9220	53.90	93.49	98.03	98.03	*	*	*	*	99.86	99.86
in253	88253.3125	24.40	95.78	96.70	*	*	*	*	*	96.87	*
in254	85897.5010	31.00	96.01	96.37	96.37	*	*	*	*	98.85	*
in255	89368.1990	37.11	94.69	94.32	98.13	*	*	97.74	*	98.67	98.67
in256	89253.2656	38.86	93.03	92.12	*	*	*	96.74	*	*	95.03
in257	88605.5950	12.67	96.54	94.88	99.49	*	*	*	*	97.23	99.17
in258	85183.9110	44.59	99.33	97.74	98.65	*	*	*	*	*	*
in259	95397.3516	37.58	*	87.77	*	*	*	*	*	93.80	93.80
in260	90407.2050	42.48	99.25	92.46	96.03	*	*	*	*	99.38	*
in261	89790.1900	46.72	*	92.80	*	*	*	*	*	97.30	97.30
in262	88470.1100	50.02	*	92.98	99.03	*	*	*	*	96.68	*
in263	93087.8530	37.55	94.59	94.24	97.35	*	*	*	*	98.98	98.98
in264	86498.9141	48.56	97.86	91.86	*	*	*	*	*	99.00	99.00
in265	83621.1700	41.51	95.48	97.91	98.94	*	*	98.47	*	*	99.16
in266	90038.9920	31.15	96.12	94.84	98.48	*	*	*	*	98.50	98.50
in267	91438.2109	24.48	99.40	92.66	*	*	*	*	*	*	*
in268	89482.2790	41.41	97.93	93.04	99.78	*	*	*	*	98.80	98.80
in269	83546.6830	48.56	99.19	96.77	99.88	*	*	*	*	99.46	99.46
in270	87509.4062	34.87	97.20	92.81	*	*	*	*	*	95.73	95.73
in271	85951.6810	42.83	95.87	93.42	97.72	*	*	*	*	98.51	98.51
in272	88642.8220	49.07	92.82	95.86	97.28	*	*	*	*	*	*
in273	87909.9070	39.27	99.20	95.06	99.96	*	*	99.21	*	*	*
in274	83417.7890	45.77	98.89	93.02	99.18	*	*	98.89	*	98.33	98.33
in275	89915.1500	37.12	98.05	94.19	99.17	*	*	99.57	*	98.79	98.79
in276	86626.4375	50.65	99.36	99.40	*	*	*	99.78	*	97.18	99.36
in277	88537.7270	37.49	96.56	98.09	98.79	*	*	98.79	*	96.58	96.58
in278	91326.9531	52.88	95.55	96.72	*	*	*	99.28	*	99.28	99.28
in279	87058.9800	46.83	*	89.91	96.27	*	*	98.88	*	97.82	98.45
in280	86529.5938	38.92	97.14	93.11	*	*	*	*	*	99.46	99.46
in281	88470.4141	53.98	96.51	95.42	*	*	*	*	*	99.75	99.75
in282	88985.3290	46.25	92.23	91.56	96.27	*	*	*	*	95.57	96.27
in283	88915.6590	49.94	95.47	96.33	96.33	*	*	*	*	*	*
in284	88241.9750	39.20	96.30	96.86	96.86	*	*	*	*	*	97.14
in285	85953.2490	45.59	96.57	93.35	97.89	*	*	*	*	99.16	99.16
in286	88323.4844	57.41	92.98	*	*	*	*	*	*	92.53	92.31
in287	91652.7400	32.42	99.46	88.37	99.46	*	*	*	*	93.58	*
in288	85639.0090	41.68	95.93	96.81	97.90	*	*	*	*	96.81	96.17
in289	86032.8140	49.01	96.03	91.94	96.03	*	*	*	*	97.12	97.48
in290	92103.2070	42.87	95.79	90.63	96.06	*	*	*	*	94.55	95.24
in291	94188.2910	59.11	92.98	95.55	96.30	*	*	*	*	94.64	94.64
in292	94063.9650	57.29	97.14	95.96	96.56	*	*	*	*	97.90	*
in293	85810.6210	51.78	98.18	95.25	98.82	*	*	*	*	97.04	*
in294	91167.3160	49.30	94.62	91.92	96.80	*	*	*	*	*	*
in295	89267.5156	34.74	94.01	93.08	*	*	*	*	*	*	95.56
in296	90000.2970	22.43	98.55	93.35	98.55	*	*	*	*	*	*
in297	89725.9360	27.45	*	94.05	94.84	*	*	*	*	97.43	97.43
in298	89166.7422	47.96	98.65	93.52	*	*	*	*	*	*	98.77
in299	92218.6094	41.60	98.03	95.49	*	*	*	99.53	*	93.10	93.10

Continue in next page...

Table 19: (continued).

Inst.	Best	CORAL	CPLEX	RG _{RK}	BO _{MA}	CA _{RA}	CA _{LP}	GA _{RA}	GA _{LP}	SD _{RA}	SD _{LP}
in300	88373.3281	48.68	97.91	*	*	*	*	*	*	99.30	96.75

TABLE 20. Best results for LG 1500/1500 instances.

Inst.	Best	CORAL	CPLEX	RG _{RK}	BO _{MA}	CA _{RA}	CA _{LP}	GA _{RA}	GA _{LP}	SD _{RA}	SD _{LP}
in601	108800.4450	58.25	95.76	91.03	96.77	*	*	98.18	*	97.43	97.43
in602	105611.4760	24.41	93.92	92.95	95.78	*	*	*	*	94.12	94.12
in603	105121.0220	39.04	92.40	88.06	92.54	*	*	97.57	*	*	*
in604	107733.8050	50.52	96.29	96.13	96.29	98.96	98.96	98.96	*	98.04	98.04
in605	109840.9840	52.38	93.23	92.38	94.98	*	*	*	*	*	*
in606	107113.0670	37.26	92.47	97.42	98.23	*	*	*	*	93.83	93.83
in607	113180.2840	43.74	90.23	93.54	93.54	*	*	*	*	91.09	*
in608	105266.1070	50.50	96.26	88.48	97.88	*	*	*	*	99.07	99.07
in609	109472.3320	3.23	96.71	90.87	95.77	*	*	*	*	94.18	95.55
in610	113716.9650	32.91	93.89	88.04	95.86	*	*	98.04	*	95.87	98.04
in611	106666.3438	10.31	94.57	88.69	*	*	*	*	*	98.76	98.76
in612	109796.7400	54.31	*	96.59	*	*	*	*	*	96.91	94.91
in613	107980.1570	71.82	93.49	86.40	93.09	*	*	*	*	96.58	*
in614	108364.5859	49.66	*	89.98	*	*	*	*	*	*	*
in615	110508.8281	37.36	97.15	86.14	*	*	*	98.92	*	92.40	92.40
in616	109740.4922	44.02	88.30	91.67	*	*	*	*	*	95.39	96.64
in617	113302.4340	45.99	92.27	91.02	93.78	*	*	*	*	91.75	95.29
in618	111385.0810	47.03	94.81	88.56	99.93	*	*	99.58	*	95.53	99.57
in619	107571.5930	43.20	97.72	90.46	94.97	*	*	*	*	97.72	*
in620	110937.9750	59.54	92.13	93.65	95.07	*	*	97.96	*	97.96	96.75
in621	106133.8500	41.62	*	93.40	93.40	*	*	*	*	98.14	98.14
in622	107551.7370	55.58	91.12	94.14	98.49	*	*	*	*	96.71	97.53
in623	109487.0290	42.38	94.77	94.57	94.99	*	*	*	*	96.90	96.90
in624	104386.9790	48.61	92.76	92.27	95.69	*	*	*	*	*	*
in625	109065.3594	43.83	96.90	88.55	*	*	*	*	*	94.30	97.57
in626	114704.0340	50.12	89.36	88.28	96.60	*	*	*	*	97.77	92.88
in627	108846.2344	37.55	91.65	95.31	*	*	*	99.17	*	99.17	99.17
in628	108169.6953	42.91	94.53	*	*	*	*	97.07	*	97.51	96.74
in629	107929.2600	40.10	95.76	94.64	97.16	*	*	*	*	98.12	98.29
in630	105830.0620	54.00	94.55	93.68	99.65	*	*	*	*	99.75	99.75
in631	116505.2440	31.18	94.57	94.02	96.91	*	*	*	*	*	*
in632	104631.7140	52.88	92.98	90.76	95.18	*	*	99.59	*	98.28	*
in633	105564.4000	65.72	*	90.90	98.72	*	*	*	*	94.20	94.02
in634	108901.7300	47.86	94.31	91.85	93.34	*	*	*	*	93.80	93.80
in635	112902.6340	39.75	92.44	86.62	92.44	*	*	*	*	94.72	94.72
in636	106574.7480	48.82	92.64	91.03	98.23	*	*	99.07	*	97.76	93.89
in637	107989.7280	33.07	92.70	91.77	99.01	*	*	*	*	99.01	99.01
in638	112899.6320	30.01	97.48	88.95	92.88	*	*	97.48	*	97.48	97.48
in639	108894.4550	43.77	92.99	94.68	95.35	*	*	*	*	*	*
in640	108275.1328	53.59	96.04	91.48	*	*	*	99.08	*	96.60	96.60
in641	109744.0625	56.06	98.77	92.27	*	*	*	99.73	*	98.77	98.77
in642	114182.9688	40.41	91.12	90.13	*	*	*	*	*	*	*
in643	104015.0240	13.04	94.62	91.75	97.97	*	*	*	*	97.97	*
in644	108025.7490	60.10	98.22	93.57	98.34	*	*	99.03	*	99.03	98.25
in645	105841.6720	37.99	92.97	90.05	96.51	*	*	*	*	96.08	97.25
in646	107800.1030	33.71	93.84	94.90	95.98	*	*	*	*	*	*
in647	107701.7109	51.25	90.90	93.95	*	*	*	95.92	*	95.37	95.37
in648	105790.5900	37.28	*	96.66	*	*	*	99.93	*	99.55	99.55
in649	107587.3710	40.30	88.79	94.52	95.70	*	*	98.63	*	*	99.79
in650	103330.9010	45.80	92.36	93.79	96.86	*	*	*	*	97.02	97.50
in651	103827.2970	55.97	95.17	94.21	98.85	*	*	*	*	*	*
in652	107760.2480	28.48	94.24	97.48	97.48	*	*	*	*	97.20	96.19
in653	113946.4766	34.60	91.38	89.41	*	*	*	*	*	94.22	94.22
in654	111738.2310	35.91	94.25	89.29	98.26	*	*	*	*	*	*
in655	111785.0640	44.33	91.74	88.65	97.39	*	*	*	*	96.13	96.13
in656	112259.2750	43.93	90.25	96.67	96.67	*	*	*	*	94.21	95.51
in657	112708.6560	37.47	*	93.86	96.88	*	*	*	*	95.65	*
in658	110751.5340	38.17	91.70	91.29	93.87	*	*	96.80	*	*	*
in659	106545.4270	39.45	94.76	96.16	96.16	*	*	99.03	*	*	*

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Table 20: (continued).

Inst.	Best	CORAL	CPLX	RG _{RK}	BO _{MA}	CA _{RA}	CA _{LP}	GA _{RA}	GA _{LP}	SD _{RA}	SD _{LP}
in660	112293.6080	39.96	98.65	91.81	96.61	*	*	99.72	*	99.72	98.65
in661	113106.6290	30.29	97.20	87.06	92.81	*	*	*	*	95.86	97.63
in662	108298.0790	58.18	97.41	91.26	91.26	*	*	*	*	94.29	94.29
in663	104826.7800	52.39	95.93	95.40	95.40	*	*	*	*	99.03	92.33
in664	112866.8650	42.89	95.93	91.67	94.66	*	*	99.38	*	99.68	99.68
in665	113002.6720	39.05	98.78	94.75	97.33	*	*	98.78	*	96.68	96.68
in666	106441.1562	46.49	*	91.88	*	*	*	*	*	98.54	98.54
in667	104683.7500	65.93	97.55	91.77	*	*	*	*	*	97.75	97.75
in668	107483.1580	45.33	94.12	93.41	98.89	*	*	*	*	98.12	98.12
in669	108163.4690	42.49	97.80	93.65	96.78	*	*	*	*	95.71	94.23
in670	110200.8160	50.35	94.90	92.73	96.53	*	*	*	*	99.98	99.85
in671	109306.8438	48.13	99.75	*	*	*	*	*	*	99.75	99.75
in672	107534.8870	43.05	93.33	95.58	95.58	*	*	*	*	96.40	95.58
in673	112320.2500	44.61	92.20	92.34	*	*	*	*	*	98.43	98.43
in674	109558.2344	37.01	91.87	87.59	*	*	*	*	*	95.40	95.40
in675	108131.9880	47.04	*	92.14	97.81	*	*	*	*	*	*
in676	107052.1910	37.62	94.64	88.05	96.10	*	*	*	*	*	*
in677	107831.5370	45.33	96.19	97.47	99.68	*	*	99.68	*	97.03	97.22
in678	102422.8290	29.45	*	95.83	96.87	*	*	*	*	*	*
in679	107982.4560	48.90	90.90	92.06	99.21	*	*	98.61	*	96.35	96.11
in680	107500.5000	44.67	96.69	91.50	*	*	*	*	*	98.92	98.92
in681	105237.2870	53.94	93.19	92.10	99.85	*	*	*	*	*	*
in682	107948.1260	38.39	97.33	89.67	98.25	*	*	*	*	98.25	99.93
in683	107777.6130	7.06	95.19	93.47	96.08	*	*	*	*	98.25	98.25
in684	114153.7410	62.07	91.14	85.74	94.52	*	*	*	*	92.55	94.26
in685	106686.6160	39.69	94.83	92.42	92.74	*	*	97.71	*	97.81	97.81
in686	106364.3580	19.52	99.45	92.48	98.55	*	99.53	99.45	99.53	97.70	97.70
in687	108301.4710	44.81	97.06	94.98	97.05	*	*	*	*	99.10	99.10
in688	112012.5703	50.12	93.49	94.55	*	*	*	99.83	*	95.27	97.60
in689	105968.1680	48.45	92.72	94.96	97.70	*	*	*	*	98.39	98.39
in690	108489.7109	34.23	92.05	92.90	*	*	*	*	*	97.02	97.02
in691	105564.6090	37.21	93.06	96.78	96.78	*	*	*	*	98.50	98.50
in692	109226.0700	44.39	93.71	91.40	97.15	*	*	*	*	98.99	97.40
in693	106719.6950	31.31	97.08	93.34	97.58	*	*	99.56	*	99.56	97.08
in694	114477.0540	47.90	89.45	94.44	94.44	*	*	96.94	*	93.66	93.66
in695	110240.9860	14.09	91.30	93.91	93.91	*	*	98.04	*	*	*
in696	104559.9530	39.47	*	95.00	98.94	*	*	*	*	99.43	99.43
in697	105958.6570	23.47	98.78	92.49	98.46	*	*	*	*	98.78	98.78
in698	105463.0312	26.21	95.12	92.14	*	*	*	*	*	97.86	97.77
in699	107132.3340	41.24	96.37	96.85	98.42	*	*	99.26	*	99.14	99.14
in700	106730.6770	45.46	95.37	95.11	95.11	*	*	*	*	97.09	94.31

(Carlos E. Andrade) UNIVERSITY OF CAMPINAS, AV. ALBERT EINSTEIN, 1251, CAMPINAS, SP,
BRAZIL

E-mail address: andrade@ic.unicamp.br

(Rodrigo F. Toso) DEPARTMENT OF COMPUTER SCIENCE, RUTGERS UNIVERSITY, 110 FREL-
INGHUYSEN ROAD, PISCATAWAY, NJ 08854 USA

E-mail address: R.F. Toso

(Mauricio G.C. Resende) AT&T LABS RESEARCH, 200 SOUTH LAUREL AVENUE, ROOM A5-
1F34, MIDDLETOWN, NJ 07748 USA

E-mail address: mgcr@research.att.com

(Flávio K. Mizasawa) UNIVERSITY OF CAMPINAS, AV. ALBERT EINSTEIN, 1251, CAMPINAS, SP,
BRAZIL

E-mail address: fkm@ic.unicamp.br