UNVEILING NEURAL COMBINATORIAL OPTIMIZATION MODEL REPRESENTATIONS THROUGH PROBING

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Abstract

Neural combinatorial optimization (NCO) models have achieved remarkable performance, yet their learned underlying representations remain largely unclear. This hinders real-world application, as industrial stakeholders may want a deeper understanding of NCO models before committing resources. In this paper, we make the first step towards interpreting NCO models by investigating embeddings learned by various architectures through three probing tasks. Specifically, we analyze representative and state-of-the-art attention-based models, including AM, POMO, and LEHD, on the representative Traveling Salesman Problem and Capacitated Vehicle Routing Problem. Our findings reveal that NCO models encode linear representations of Euclidean distances between nodes, while also capturing additional knowledge that help avoid making myopic decisions. Furthermore, we show that architectural choices affect the ability of deep models to accurately represent Euclidean distances and to incorporate non-myopic decision-making strategies. We also verify to what extent NCO models understand the feasibility of constraints. Our work represents an initial effort to interpret NCO models, enhance understanding of why certain architectures outperform others, and demonstrate probing as a valuable tool for analyzing their internal mechanisms.

028 1 INTRODUCTION 029

Recently, learning-based neural combinatorial optimization (NCO) methods have achieved remark able performance on classic combinatorial optimization problems, such as routing, that is comparable to, or even surpasses, specialized heuristic algorithms designed for these problems (e.g.,
 Concorde (Applegate et al., 2006), LKH3 (Helsgaun, 2017), HGS (Vidal, 2022), etc.). However, the
 underlying reasons behind these impressive results, particularly the nature of the knowledge learned
 by these neural models, remain largely unexplored and unclear.

Due to this lack of understanding, current research often relies on final performance metrics, such 037 as average objective function values, to retrospectively assess the strengths and weaknesses of dif-038 ferent NCO architectures. This retrospective evaluation approach, however, may lack rigor and precision. Various external influences, such as differing inference strategies (e.g., greedy, sampling, beam search, or specialized methods like Random Re-Construct from Luo et al. (2023)), can lead to 040 significant differences in performance (Zhou et al., 2024). This obscures the assessment of the true 041 representational capacity of NCO models and hinders understanding of how effectively they capture 042 decision-supporting information. Misinterpreting the model architecture, in turn, can negatively 043 affect future model design. Therefore, addressing this gap is crucial. 044

To address this gap, for the first time, we bring the tool, *probing*, from the computer vision (CV) and natural language processing (NLP) fields to the NCO field, so as to more directly explore the representational capacity of neural network embeddings (Alain & Bengio, 2016; Adi et al., 2016; Belinkov, 2022). Probing involves training auxiliary prediction tasks using the embeddings learned by a pre-trained deep learning model. In the context of NLP, for example, if a simple model, particularly a linear model, can be trained to predict linguistic information about a word (e.g., its part-ofspeech tag) or a pair of words (e.g., their semantic relation) from the embeddings, we can reasonably conclude that the embeddings encode this information (for more details, see Liu et al. (2019)).

Unlike NLP tasks, which naturally have intuitive subtasks (e.g., part-of-speech tagging, semantic relation tagging) suitable for probing, combinatorial optimization (CO) problems typically lack such 054 directly applicable subtasks. To deal with this, we designed probing tasks tailored to evaluate the 055 representational capacity of NCO models in specific CO problems and constructed corresponding 056 datasets. To demonstrate the effectiveness of probing in NCO, we selected two groups of NCO 057 models with similar architectures (both based on the transformer (Vaswani, 2017) structure) but 058 with contrasting design principles. In addition to uncovering certain knowledge embedded in their representations through probing, we also compared the differences in this knowledge captured by the embeddings, which result from the structural variations between the two groups of models. Specif-060 ically, one group consists of the classical models AM (Kool et al., 2018) and POMO (Kwon et al., 061 2020), while the other is their successor LEHD (Luo et al., 2023), which introduces a contrasting 062 architecture—the light encoder heavy decoder (LEHD) model structure, proposed as a potentially 063 more effective alternative to the heavy encoder light decoder (HELD) structure of the earlier models. 064

Experimental results in Luo et al. (2023) show that the LEHD model indeed outperforms AM and 065 POMO in solving the traveling salesman problem (TSP) and capacitated vehicle routing problem 066 (CVRP), specifically in terms of the objective function value, as measured by the average traveling 067 distances of the routing solutions. Luo et al. (2023) attribute this to the LEHD's ability to bet-068 ter capture the dynamic relationships between nodes of varying sizes. Through our probing tasks, 069 we provide additional and more direct evidence identifying specific factors that might make the LEHD structure superior to the HELD one. These factors include improved perception of Euclidean 071 distances between nodes, a stronger ability to avoid myopic decision-making, and a more robust 072 capability to capture information related to constraints. Unlike final performance metrics, which 073 are influenced by inference strategies, these factors offer strong support for the design idea behind 074 LEHD models. This provides subsequent researchers with a clearer basis for determining whether to 075 incorporate such structural choices in their designs, enhancing confidence in these design decisions.

Contribution. Our contributions are as follows: (1) For the first time, we pioneer the use of *probing* in the NCO field to explore and understand the embeddings learned by NCO models. (2) Akin to other impactful probing research in non-NLP fields that lack natural subtasks for probing (Li et al., 2022; Gurnee & Tegmark, 2023), we design targeted probing tasks and create corresponding datasets. (3) We provide evidence that NCO models are capable of capturing knowledge relevant to decision-making in routing problems. (4) By analyzing the differences in the knowledge learned, we shed light on why state-of-the-art models achieve superior performance.

Overall, we take an important first step in unveiling the internal mechanisms of NCO model embeddings through probing techniques. We demonstrate how probing, as a toolkit, can be used to verify why models are effective in CO problems and gain insights into model architecture design.
 This analysis toolkit supports future work in understanding the representations of black-box NCO models, providing more direct evidence beyond final problem results for performance exploration.

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2 PROBING TASKS

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Since combinatorial optimization problems do not have suitable subtasks to serve as probing tasks, targeted task design is necessary for the specific CO problem being explored. Using the TSP problem as an example, we propose two probing tasks to investigate NCO models: whether the model can perceive the Euclidean distance between nodes (*probing task 1*); and whether the model can learn to avoid constructing solutions in a myopic manner, such as greedily connecting to the nearest node (*probing task 2*). Additionally, we also introduce a probing task using the CVRP problem, examining whether NCO models can capture constraints (*probing task 3*).

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099 **Probing task 1: Euclidean distance** When solving routing problems in Euclidean space, the 100 Euclidean distance between nodes is a critical piece of information for all solution methods. For 101 instance, a simple greedy algorithm for solving the TSP starts at an arbitrary node, computes the 102 Euclidean distance between the current node and all unvisited nodes, and selects the nearest one as 103 the next destination. This process is repeated until all nodes are visited, returning to the starting node 104 to form a Hamiltonian cycle. In traditional methods, whether using exact approaches (mathematical 105 programming) that rely on the distance matrix of nodes as input or approximate (heuristic) methods (Reinelt, 2003; Liu et al., 2023), the Euclidean distance between any two nodes must be precomputed 106 or computed on the fly. Therefore, for a TSP solver, recognizing the Euclidean distances between 107 nodes is essential. Based on this, we aim to explore whether a trained learning-based NCO model

can capture this critical Euclidean distance between the current node and any of the candidate nodes in its representations.

Probing task. *Probing task 1* aims to examine whether the embeddings of NCO models encode the distance between the current node and any of the candidate nodes during decision-making. Given the embeddings of two nodes, a probing model is trained to directly predict the Euclidean distance between them. This probing task, which takes two embeddings as input features, is similar to the probing tasks used in NLP to evaluate pairwise relations between words (Liu et al., 2019).

Dataset. Figure 1 illustrates the pro-116 cess of creating a sample for *probing* 117 task 1 and its corresponding dataset. 118 Given the current node n_i and any 119 randomly selected node n_i from the 120 candidate nodes, we extract their em-121 beddings h_i and h_j from the relevant 122 layers of the NCO model we want to 123 probe. The embeddings of the two nodes are then concatenated into a 124 125 feature vector $[h_i, h_j]$, with the Euclidean distance between n_i and n_i 126 serving as the label. By collecting 127 sufficient data in this manner, we con-128 struct the dataset for probing task 1. 129 Since the label (i.e., the distance) is a 130 continuous, probing task 1 is framed 131 as a regression prediction task. 132

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Probing task 2: Avoidance of Myopia Selecting the next unvisited
node solely based on the nearest Euclidean distance, as in the greedy algorithm, will not result in the optimal solution from a global perspective. This approach is often described
as "myopic", and many efforts have



Figure 1: The process of creating the dataset for *probing task 1* is illustrated from left to right. For a given instance, we input its complete data (all nodes) into the NCO model being probed (with the dashed box representing the same NCO model). We then extract the embeddings from the probed part (e.g., the encoder or decoder) or layer of the model and select the corresponding embeddings of the required nodes as features. These features, combined with the label, form a single data point.

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been made to avoid such shortsighted strategies (Bellman, 1958; Hart et al., 1968; Chekuri & Pal,
2005; Meliou et al., 2007). A well-designed NCO model must similarly learn to avoid myopic
strategies and adopt a more global perspective to solve the problem effectively. To investigate this,
we design *probing task 2* to explore whether the embeddings of NCO models exhibit the ability to
avoid shortsighted decisions at a given step.

Probing task. We define *probing task* 2 as a binary classification task, where the probing model is trained to determine whether the current node (e.g., n_i) should be linked to node n_j . Node n_j could either be a myopic choice that leads to a local optimum or the node connected to n_i in the global optimal solution. To assess whether the NCO models make myopic decisions by choosing the nearest Euclidean distance, we construct data points as illustrated in Figure 2.

Dataset. First, we randomly generate an instance with N nodes, input it into a mathematical pro-153 gramming model, and use the Gurobi (Gurobi Optimization, LLC, 2024) solver to obtain the theo-154 retical optimal solution, as shown in Figure 2(a). Next, starting from each node, we use a greedy 155 algorithm to generate N solutions and select the best one (as illustrated in Figure 2(b), gradually 156 comparing the next node selected by the greedy algorithm with the optimal solution. For example, 157 in the instance shown in Figure 2, when the current node is node 4, the optimal solution selects 158 node 3, whereas the greedy algorithm selects the nearest one, node 5. Ultimately, we obtain two 159 data points for this instance: node 4 connected to node 3 represents the optimal choice, labeled as a positive example (i.e., the feature is $[h_4, h_3]$ and the label is 1), while node 4 connected to node 5 160 represents the myopic choice of the greedy algorithm, labeled as a negative example (i.e., the feature 161 is $[h_4, h_5]$ and the label is 0).

Domain knowledge. Unlike the relatively straightforward probing tasks and datasets in CV and NLP, probing in the CO field requires incorporating domain-specific knowledge. For instance, in this dataset, there may be multiple optimal solutions. Suppose one of them includes node 4 connected to node 5, which would render a label of 0 incorrect. To verify this, we add a constraint to the mathematical model that forces the connection between nodes 4 and 5. The new optimal solution obtained under this constraint is worse than the original solution without the constraint. Similarly, for data labeled 1, we add a constraint preventing the connection between nodes 4 and 3, and the resulting solution is also worse. This confirms that both labels are valid.

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171 Probing task 3: Perception of Con-

straints For the TSP problem, the 172 first two probing tasks provide a 173 comprehensive analysis of the rep-174 resentational capacity of NCO mod-175 However, for more comels. 176 plex VRP, where additional con-177 straints are introduced, we are curi-178 ous whether NCO models can cap-179 ture these constraint-related information. If not, it suggests that NCO 181 models might merely rely on masking to artificially limit their outputs. This 182 would imply an inherent limitation in 183 how NCO models handle constraints. 184

Probing task. To answer this question, we design *probing task 3* to explore whether NCO models can capture the knowledge required to determine the feasibility of the capacity



Figure 2: An example of solutions to the TSP for a specific instance: (a) represents the optimal solution generated by the mathematical model and solved using Gurobi; (b) shows the best solution obtained through a greedy algorithm.

constraint in the CVRP problem. Since the capacity constraint primarily involves the linear (ad ditive) relationship among the demands of nodes, we design *probing task 3* to check whether the
 embeddings of two nodes can represent the sum of their demands. Thus, for *probing task 3*, a
 probing model is trained to predict the sum of the demands given the embeddings of two nodes.

Dataset. We extract the embeddings of two nodes, h_i and h_j , from the relevant layers of the NCO 194 model being probed. Unlike the previous non-linear probing tasks, predicting the sum of two de-195 mands—a linear addition task—may be inherently too simple. Therefore, a linear probing model 196 might not be sufficient to demonstrate whether the NCO model can capture this knowledge. To delve 197 deeper, in addition to concatenating the embeddings of the two nodes $([h_i, h_j])$ as the input for the 198 probing task, we also apply Hadamard product on the two embeddings, $[h_i \odot h_j]$, as an alternative 199 input. The latter approach aims to simulate the attention computation process in attention-based 200 NCO models (as in most models where the decoder ultimately uses attention to compute a compati-201 bility score to determine node selection probability), allowing us to examine whether the model can 202 capture the additive effect of demand features.

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3 MODELS

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Probing Model For all three probing tasks, we use a linear model for the corresponding regression and classification tasks. Specifically, we train a simple linear fully connected (FC) layer for both classification and regression tasks. If this linear model can accurately predict the probing tasks based on the embeddings from the NCO models, it indicates that the knowledge relevant to the probing tasks can be easily extracted from the embeddings (Alain & Bengio, 2016; Liu et al., 2019). This also suggests that the NCO model, from which the embeddings for the probing tasks are derived, has the ability to encode this knowledge in its representations after training.

214 It is important to note that a linear model cannot directly capture the nonlinear relationship of Euclidean distance. For *probing task 1* (the Euclidean distance regression task), a linear model would have no explanatory power if the input only consists of the nodes' coordinate information. In the



Figure 3: The figure illustrates the architecture of two NCO models: (a) represents the HELD structure, as seen in AM and POMO, while (b) represents the LEHD structure. The red arrows in the figure indicate the positions where we probe the model, extracting the embeddings.

most extreme case, where the input for *probing task 1* (i.e., the features) are solely the two nodes' 231 coordinates, the regression model's R^2 value would be zero, because the covariance between the 232 label and the linear model's output is zero. This result is also reflected in the experimental find-233 ings presented later in Section 5.1. However, when the probing model's R^2 value is greater than 0, 234 and the closer it is to 1, the stronger the evidence that the NCO model has the ability to perceive 235 Euclidean distances. This indicates that the information related to Euclidean distance, encoded in 236 the model's embeddings, can be linearly extracted, thereby validating the NCO model's ability to 237 effectively represent this relationship. 238

239 NCO Models We selected three NCO models for probing: AM (Kool et al., 2018), POMO (Kwon 240 et al., 2020), and LEHD (Luo et al., 2023). Figure 3 (adapted from the original figures in their re-241 spective papers) illustrates the architecture of these models. Detailed descriptions of these models 242 can be found in the Appendix B. Through the three probing tasks described above, we demonstrate 243 that these models are capable of representing decision-related knowledge relevant to routing prob-244 lems. Additionally, by comparing the differences in their embeddings across the three probing tasks 245 and analyzing the architectural differences between the models, we explore the reasons why the 246 higher-performing models exhibit superior results in terms of the final objective function value.

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4 EXPERIMENTAL SETUP

Datasets In line with the problem settings of AM, POMO, and LEHD, we select 20 nodes as a small-scale instance and 100 nodes as a relatively large-scale instance. This setup allows us to use pre-trained models and extract embeddings from models corresponding to these scales. We will make all the code and datasets publicly available for future research.

Routing instances. For *probing task 1* and *probing task 2*, we generate 10,000 TSP instances with 20 nodes and 10,000 instances with 100 nodes, respectively, following the method introduced in AM (Kool et al., 2018), which was subsequently used by both POMO and LEHD. Since *probing task 2* requires global optimal solutions and greedy solutions to create the probing dataset labels, we use Gurobi to solve the optimal solution for these 20,000 instances. For the greedy solution, we perform a greedy algorithm starting from each node. Then, we generate the datasets for these 20,000 instances following the method described in Section 2.

For *probing task 3*, we similarly generate 10,000 instances with 20 nodes and 10,000 instances with 100 nodes following the method used in AM. The aim of this paper is to pioneer the application of probing to the study of NCO models. Therefore, as an initial exploration, we have conducted only one constraint-related probing task on the CVRP. We believe that future probing research on CVRP can offer deeper insights into how NCO models handle constraints. If further labeling of CVRP solutions is required, we recommend using the HGS (Vidal, 2022) to solve CVRP instances.

Probing datasets. After generating the routing problem instances, we input them into the NCO
 model to extract embeddings. For a finer-grained analysis, we extract embeddings from different layers and positions, as indicated by the red arrows in Figure 3. We provide a detailed explanation

271	Table 1: Comparison of probing task results for NCO models. The underlined results indicate they
272	are derived from the final node embeddings of the three models, with further details available in
273	Figure 8 in the Appendix C.

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274			Prohing input	P	robing ta	sk 1		Prob	ing task 2			Pi	robing tas	k 3
L 1 -1			r roomg mpar	RMSE	MAE	R^2 score	Accuracy	Precision	Recall	F1 score	AUC	RMSE	MAE	R^2 score
275			AM-Init	0.2452	0.2028	-0.0003	49.28%	0.49	0.47	0.48	0.49	0.0000	0.0000	1.0000
276			AM-Enc-l1	0.2066	0.1665	0.2899	66.90%	0.70	0.59	0.64	0.72	0.0088	0.0070	0.9945
			AM-Enc-l3	0.2119	0.1711	0.2529	<u>70.43%</u>	0.73	0.65	0.69	0.76	0.0273	<u>0.0219</u>	0.9471
277		Its.	AM-Enc-l'3-w/c	0.2140	0.1724	0.2381	69.30%	0.72	0.63	0.67	0.75	-	-	-
278		0 ii	POMO-Enc-11	0.2134	0.1721	0.2423	64 50%	0.74	0.05	0.69	0.70	-	-	
070	s	W/	POMO-Enc-l6	0.2196	0.1787	0.1981	70.10%	0.71	0.67	0.69	0.76	-	-	-
279	ling		LEHD-Enc-l1	0.2115	0.1719	0.2554	64.08%	0.68	0.53	0.60	0.67	0.0038	0.0030	0.9990
280	edc		LEHD-Dec-l1	0.0062	0.0046	0.9994	74.10%	0.79	0.66	0.72	0.78	0.0100	0.0078	0.9929
001	amb		LEHD-Dec-l6	0.0590	<u>0.0451</u>	<u>0.9421</u>	<u>78.25%</u>	<u>0.79</u>	<u>0.77</u>	<u>0.78</u>	<u>0.86</u>	0.0366	<u>0.0288</u>	0.9047
201	le e		AM-Init	0.1318	0.1000	0.7111	51.95%	0.52	0.47	0.50	0.52	0.0000	0.0000	1.0000
282	noc		AM-Enc-l1	0.0235	0.0171	0.9908	70.28%	0.74	0.63	0.68	0.77	0.0269	0.0209	0.9488
283	20		AM-Enc-l3	0.0657	$\frac{0.0514}{0.0512}$	0.9282	$\frac{75.90\%}{74.05\%}$	$\frac{0.78}{0.77}$	$\frac{0.73}{0.72}$	$\frac{0.75}{0.74}$	0.83	0.0955	<u>0.0767</u>	0.3533
205		ints	AM-Enc-13-W/C	0.0653	0.0512	0.9291	74.95%	0.77	0.72	0.74	0.82	-	-	-
284		/w	POMO-Enc-l1	0.0000	0.0318	0.9275	69.23%	0.78	0.62	0.75	0.85	-	-	-
285			POMO-Enc-l6	0.1119	0.0890	0.7917	78.88%	0.79	0.80	0.79	0.86	-	-	-
200			LEHD-Enc-l1	0.0424	0.0325	0.9701	66.88%	0.71	0.57	0.63	0.72	0.0112	0.0087	0.9910
286			LEHD-Dec-l1	0.0069	0.0052	0.9992	74.12%	0.79	0.67	0.72	0.79	0.0159	0.0125	0.9820
287			LEHD-Dec-l6	0.0592	0.0452	0.9417	<u>78.55%</u>	0.80	<u>0.77</u>	<u>0.78</u>	0.86	0.0632	0.0502	0.7169
000			AM-Init	0.2498	0.2084	-0.0012	50.48%	0.51	0.45	0.48	0.50	0.0000	0.0000	1.0000
288			AM-Enc-l1	0.2186	0.1791	0.2332	56.00%	0.57	0.53	0.55	0.60	0.0137	0.0110	0.9878
289			AM-Enc-l3	0.2212	0.1800	0.2151	<u>66.30%</u>	0.68	0.61	0.65	$\frac{0.71}{0.71}$	0.0237	<u>0.0187</u>	<u>0.9635</u>
200		ıts.	AM-Enc-l'3-w/c	0.2245	0.1830	0.1915	67.10%	0.69	0.62	0.65	0.72	-	-	-
290		o ii	POMO-Enc-11	0.2224	0.1800	0.2062	57.60%	0.68	0.60	0.64	0.71	-	- 0.0157	0 97/3
291	So	W/	POMO-Enc-l6	0.2231	0.1825	0.2014	71.83%	0.72	0.72	0.55	0.79	0.0445	0.0356	0.8710
202	din		LEHD-Enc-l1	0.2194	0.1796	0.2280	55.93%	0.56	0.54	0.55	0.60	0.0052	0.0040	0.9950
232	bed		LEHD-Dec-l1	0.0094	0.0068	0.9986	67.45%	0.72	0.57	0.64	0.72	0.0069	0.0055	0.9913
293	em]		LEHD-Dec-l6	0.0469	<u>0.0370</u>	<u>0.9647</u>	<u>76.50%</u>	<u>0.77</u>	<u>0.75</u>	<u>0.76</u>	<u>0.85</u>	0.0178	<u>0.0140</u>	0.9426
294	ode		AM-Init	0.1334	0.1033	0.7143	51.82%	0.52	0.47	0.49	0.53	0.0000	0.0000	1.0000
295	00 n		AM-Enc-l1 AM-Enc-l3	0.0262	0.0193	0.9890	63.80% 69.08%	0.66	0.57	0.61	0.68	0.0356	0.0278	0.9177
296	-	ints.	AM-Enc-l3-w/c	0.0587	0.0463	0.9448	70.33%	0.73	0.66	0.69	0.77	-	-	-
297		m/	POMO-Enc-l1	0.0276	0.0212	0.9877	66.15%	0.68	0.60	0.64	0.73	0.0272	0.0214	0.9517
208			POMO-Enc-l6	$\frac{0.0802}{0.0421}$	$\frac{0.0640}{0.0325}$	0.8968 0.9716	<u>72.47%</u>	0.72 0.63	$\frac{0.73}{0.59}$	0.73 0.61	0.80 0.66	0.0069	$\frac{0.0951}{0.0053}$	0.1281
230			LEHD-Dec-l1	0.0075	0.0054	0.9991	67.20%	0.72	0.57	0.63	0.73	0.0086	0.0068	0.9867
299			LEHD-Dec-l6	0.0468	0.0367	0.9648	<u>77.00%</u>	0.78	<u>0.76</u>	<u>0.77</u>	<u>0.85</u>	0.0308	0.0243	0.8280
300														

of these extracted embeddings in Section C.2. Each probing dataset is split into training and test sets, with all reported results based on the test set, i.e., out-of-sample data.

Evaluation metrics To evaluate the performance of the probes, we utilize a variety of standard metrics. For the regression tasks, we report metrics such as root mean square error (RMSE), mean absolute error (MAE), and the coefficient of determination (R^2) . For the classification tasks, the evaluation metrics include accuracy, precision, recall, F1 score, and the area under the curve (AUC).

5 EMPIRICAL RESULTS

Table 1 presents the results of the three probing tasks. We introduce the "Probing input" column in Appendix C.2, which represents the embeddings extracted from different positions in the NCO models. Figure 9 compares results across different layers, while Figure 10 highlights the changes during training. More detailed results are provided in Appendix C.

317 5.1 Results and discussion for Probing task 1

For *Probing Task 1*, we examine the ability of the three NCO models to linearly represent the Euclidean distances between pairs of nodes (specifically, the current node and any unvisited node) during decision-making, by training linear probes and evaluating their performance. First, we demonstrate that all three NCO models can linearly capture the Euclidean distances between nodes. Then, through comparison, we find that LEHD performs better in accurately perceiving Euclidean distances than POMO and AM, particularly in the robustness of its representation extraction method, as the inclusion or exclusion of interaction terms has little impact on LEHD's probing performance. Based on this observation, we analyze the possible reasons and provide additional experimental results, leading to a key insight for NCO model design. Finally, by comparing the ability of different layers to represent Euclidean distances, we validate why it is necessary to explicitly introduce Euclidean distance information into NCO models.

328 Existence. As shown in the "w/o ints." rows of AM-Init in Table 1 for both 20-node and 100-329 node examples, the values indicate that the initial embeddings of AM fail to capture the nonlinear 330 relationship of Euclidean distance (with R^2 values close to 0). These embeddings are derived by 331 mapping the raw features, specifically the 2D coordinates in the TSP, through a linear projection 332 into the shared dimensional space of the encoder and decoder (128 dimensions for all three models 333 discussed in this paper). In Section 3, we explained that the R^2 of a Euclidean distance regression 334 model using node coordinates as input is zero because it cannot capture the nonlinear nature of Euclidean distance. As a result, the initial embeddings essentially retain the properties of the raw 335 features and similarly fail to linearly capture Euclidean distances. The phenomenon of an R^2 value 336 of zero for the initial embeddings can be observed across all NCO models. 337

However, after passing through the NCO model, the R^2 values for AM, POMO, and LEHD increase to 0.2529, 0.1981, and 0.9421, respectively, for 20-nodes example. Even when considering interaction terms, the R^2 values for all three models' embeddings after the encoder or decoder are significantly higher than those of the initial embeddings, approaching 1 in 100-node example. This indicates that the representations in these NCO models contain linearly decodable Euclidean distance information, meaning they have learned how to linearly represent Euclidean distances.

344 **Comparison of HELD and LEHD.** In the results shown in Table 1, for both the 20-node and 100-345 node instances, LEHD's approach—using a single encoder layer followed by multi-layer attention 346 calculations between the current node and other nodes in the decoder—outperforms the embedding 347 method used by AM and POMO, where all nodes are embedded through multiple encoder layers, in perceiving Euclidean distances. Notably, without interaction terms, AM and POMO both struggle to 348 accurately perceive Euclidean distances. Additionally, as shown in the results for "AM-Enc-l3-w/c" 349 and "AM-Enc-l3-w/g," even with the extra information provided by context embeddings or glimpse 350 embeddings, AM and POMO do not improve the accuracy of perceiving the Euclidean distance 351 between the current node and other nodes. 352

353 LEHD's recalculation of the embeddings of candidate nodes in its decoder, through the attention mechanism with the current node embedding, may allow it to more effectively capture the relation-354 ships between the current node and other nodes. Specifically, as shown in the decoder of Figure 3(b), 355 the embedding of the current node, h_s , participates in the attention calculations with the remaining 356 nodes after passing through a linear projection, updating their embeddings. In contrast to AM and 357 POMO, which treat all node embeddings equally and perform node embedding only once, LEHD's 358 decoder design allows for a more accurate perception of the distances between the current node and 359 the remaining nodes. To verify this, we conducted additional experiments on LEHD, and the results 360 are presented in Table 2. 361

362 First, we extract the embeddings of two remain-

ing nodes for probing and find that the probe 363 achieves an R^2 of only 0.0927. This indicates 364 that LEHD is indeed more focused on the relationship between the current node and other 366 nodes. Additionally, when we probe the em-367 bedding from the linear projection below h_s in 368 the decoder (Figure 3(b), before the attention calculation), its R^2 dropped to 0.2555, signifi-369 cantly lower than the original 0.9421. This sug-370 gests that the attention mechanism in LEHD's 371 decoder is crucial for accurately capturing the 372 Euclidean distances between the current node 373 and the other nodes. 374

Table 2: Supplementary experiments for LEHD. The first two rows show distance perception between non-current nodes and others, while the last row shows the effect of removing attention from LEHD.

Probing input	RMSE	MAE	R^2 score
LEHD-Dec- <i>l</i> 1-other	0.2091	0.1694	0.2620
LEHD-Dec- <i>i</i> 0-other LEHD-Dec-w/o-att	0.2318	0.1898	0.2555

This leads to an insight for future NCO model: recalculating node embeddings through the attention mechanism in the decoder enables more accurate perception of Euclidean distances than relying solely on context embeddings, as in the case of AM and POMO, to provide current information. As Layers Deepen. By comparing the results (including both node-scale instances and whether interaction terms are used) of the same model across different layers, we find that the ability of the embeddings to perceive Euclidean distances decreases as the number of attention layers increases in all three models. Notably, after six attention layers, POMO shows a more significant decline in Euclidean distance perception compared to AM, which has the same structure but only three attention layers. This suggests that while deeper attention layers may enhance other decision-making capabilities (as discussed in the next section), the model's ability to perceive distances diminishes.

In subsequent research based on AM/POMO models, some models introduce node distance information to enhance performance: either by explicitly incorporating distance information to adjust the model's output (Wang et al., 2024), or by designing distance-aware attention mechanisms (Zhou et al., 2024). Through probing experiments, we verify that these approaches introduce Euclidean distance to mitigate its perception deficiency as the number of layers increases in NCO models. This provides important guidance for future improvements to AM and POMO-based models.

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5.2 Results and discussion for Probing task 2

Through *Probing Task 2*, we explore whether NCO models can learn to avoid making decisions based solely on distance. First, we demonstrate that the embeddings of all three NCO models exhibit the ability to avoid myopic decision-making. Then, by comparison, we find that LEHD performs better in this regard than POMO, with POMO outperforming AM. This result aligns with their performance on the objective function values in the routing problem and further supports the conclusion from *Probing Task 1* regarding the impact of model structure on performance.

Existence. We use the "AM-Init" results as a baseline reference, with AUC values consistently at 400 401 0.5, indicating that the initial embeddings cannot linearly extract the knowledge needed to distinguish which nodes are connected to the current ones in the global optimal solutions (namely, the 402 optimal edges). To confirm that Probing Task 2 is not relying on Euclidean distances for node dif-403 ferentiation, we further examine the initial embeddings with interaction terms, whose AUC values 404 remain close to 0.5, suggesting they still fail to distinguish between global optimal or greedy edges. 405 In contrast, in *Probing Task 1*, the initial embeddings with interaction terms achieve an R^2 above 406 0.7, indicating that the initial embeddings with interaction terms have linear explanatory power for 407 Euclidean distances. This observation confirms that the two probing tasks are fundamentally differ-408 ent. It also implies that if the embeddings in an NCO model can be linearly distinguished in *Probing* 409 Task 2, the model has learned to avoid myopic decision-making and capture the knowledge needed 410 to find the global optimal solution.

Comparison. The results in Table 1 show that all three NCO models possess the ability to avoid myopic decision-making, and this ability improves as the number of attention layers increases. Additionally, for the 20-node instance, LEHD's performance in this regard matches POMO (both with an AUC of 0.86) and slightly outperforms AM (0.83). In the 100-node instance, however, LEHD outperforms the others with an AUC of 0.85, compared to 0.80 for POMO and 0.76 for AM. These results are fully consistent with their performance on the optimization problem outcomes. More detailed results can be found in Figure 8 in Appendix C.3.

Furthermore, by observing the results of "AM-Enc-*l*3-w/c" and "AM-Enc-*l*3-w/g", which show almost no difference from "AM-Enc-*l*3" and remain lower than LEHD, we further support the conclusion from *Probing Task 1*: LEHD's heavy decoder structure captures more relevant decision-supporting information compared to AM and POMO, which rely on context embeddings.

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5.3 RESULTS AND DISCUSSION FOR PROBING TASK 3

Through *Probing Task 3*, using the capacity constraint in the CVRP problem as an example, we demonstrate that probing can be applied to study the ability of NCO models to represent constraints. We observe that, while all three NCO models can capture the linear (additive) relationship between node demands, this ability weakens with an increasing number of layers, similar to the perception of Euclidean distances. This observation is particularly noteworthy in the Hadamard product probing input, $[h_i \odot h_j]$. As discussed in Section 2, we simulate attention calculations using this Hadamard product input. Many NCO models, including AM and POMO, calculate a compatibility score by attention calculations before applying the output Softmax. In this context, the R^2 values for the final

output layer decrease significantly compared to the first layer, as shown in the "w/ ints." rows in Table 1. In some results, R^2 even drops to the 0.1-0.35 range, indicating that these NCO models may no longer accurately capture whether the demand exceeds vehicle capacity and are likely relying on masking to impose final output modifications and constraints.

This probing task raises an interesting research question for designing NCO models to handle con-straints: should additional constraint-related information be incorporated into NCO models, similar to how distance information is added in studies (Wang et al., 2024; Zhou et al., 2024)? Future work can further explore this by designing and implementing more probing tasks to deepen the under-standing of how NCO models handle constraints.

PROBING MODEL RESULTS 5.4

In addition to the quantitative results mentioned above, we pioneeringly introduce an analysis of the probing model's outcomes. Unlike prior applications of probing in CV, NLP, or other fields, which primarily focused on the performance of the probing model, we delve deeper into the CO domain by analyzing the probing model's coefficients. This analysis reveals differences in how various NCO models' embeddings capture information. Consequently, it helps uncover the reasons why the better-performing NCO models achieve their superior results.

Figure 4 presents the coefficients of the probing models obtained on the test datasets for the two TSP-related probing tasks across the three NCO models. In each subplot, the horizontal axis rep-resents the feature indices, while the vertical axis shows the coefficient values. The upper part of each subplot displays the actual values of the coefficients for the corresponding features. The two colors on the left and right sides represent the embeddings of two nodes: the first 128 dimensions correspond to the embeddings of the first node (the current node), and the latter 128 dimensions correspond to the embeddings of the second node (one of the candidate nodes). The lower part of each subplot illustrates the statistical significance of the respective features.



Figure 4: The figure illustrates the coefficients of probing models for two TSP-related probing tasks across all NCO models.

From the results shown in Figure 4, we observe that LEHD, the best-performing model, exhibits more statistically significant features in its node embeddings for both TSP-related probing tasks compared to AM and POMO. Specifically, examining the coefficients of each node's embeddings reveals that for the current node, the probing model's coefficients tend to have smaller absolute

486 values, with only a subset being statistically significant. In contrast, the embeddings of other nodes 487 (those relevant to the decision-making process for selecting the next node to visit in the current 488 step) have a greater number of statistically significant dimensions. This pattern is also observed 489 in AM and POMO during the myopia-avoidance task, albeit with far fewer statistically significant 490 features in their embeddings compared to LEHD. However, when it comes to perceiving Euclidean distances, the embeddings of AM and POMO as features show no such distinction. In subplots (a) 491 and (c), the coefficients and the number of significant features for the two nodes' embeddings are 492 similar, regardless of their roles as the current node or other nodes. 493

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5.5 ROBUSTNESS CHECK

To further validate the robustness of probing as a tool for analyzing NCO models and the probing tasks we designed, we demonstrate *Probing Task 1* for distance perception in non-Euclidean space.
Specifically, we selected MatNet (Kwon et al., 2021), a state-of-the-art model designed for solving asymmetric TSP (ATSP).

501 We use MatNet's row embeddings and column embeddings for pairs of nodes as features, and the 502 distances between the corresponding nodes in the distance matrix as labels to construct the probing 503 dataset. For example, the row embeddings of node i and node j are used as features, with the 504 corresponding label being the value in the distance matrix at the intersection of row i and column j, 505 denoted as dist(i, j). Similarly, the column embeddings of node i and node j are used as features, 506 with the label being dist(j, i).

507 The results are shown in Figure 11. As the number of layers in MatNet increases, the ability of its embeddings to perceive distances improves, with the R^2 rising from less than 0.2 in the first 508 layer to approximately 0.5 in the final layer. Additionally, we conduct supplementary comparison 509 experiments. In the first experiment, serving as a baseline, the embeddings of node i and node j are 510 used as inputs, but the labels are replaced with random distance values unrelated to both nodes from 511 the distance matrix. The resulting probing R^2 is -0.0232, indicating that the probe could not learn 512 any distance information from random labels based on the embeddings. In the second experiment, 513 we swap the labels between row and column embeddings, assigning the row embeddings of node i514 and j with the label dist(j, i) and vice versa. The resulting probing R^2 is 0.2532. Comparing these 515 results, we conclude the following: MatNet's dual-attention structure effectively learns information 516 from the asymmetric distance matrix. Furthermore, regardless of whether the embeddings of two 517 nodes are correctly aligned, they can still partially represent distance information. However, the 518 model's ability to capture correct distance information between two nodes is significantly stronger than its ability to capture incorrect distance information, with R^2 values of approximately 0.5 versus 519 0.2, respectively. 520

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6 CONCLUSION

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Using the probing method, we are the first to reveal the representational capabilities of NCO mod-525 els, thereby deepening the understanding of the internal mechanisms of these black-box models. 526 Through three probing tasks, we find that both classical and state-of-the-art attention-based NCO 527 models can perceive Euclidean distances and have learned to avoid making myopic decisions based 528 solely on distance. Although the ability to perceive Euclidean distances decreases as the number of 529 attention layers increases, the models simultaneously acquire more knowledge to avoid shortsighted 530 decision-making. Similarly, the ability of these NCO models to perceive linear constraints weakens 531 with deeper layers. This finding offers insights and supports for future works focused on improving NCO models' ability to handle constraints. Additionally, by comparing the performance of differ-532 ent models, we uncover that the best-performing SOTA models possess a stronger representational 533 capacity for capturing decision-relevant knowledge. 534

We believe that with the design and introduction of more probing tasks in the future, the reliability
and interpretability of NCO models will further improve, increasing their potential for real-world
applications. Additionally, our exploration of combining combinatorial optimization knowledge
with probing to understand model representations in the NCO domain provides a method to enhance
the potential of deep learning applications in other areas. This approach is expected to promote the
broader application of deep learning models in scientific and engineering fields.

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648 A RELATED WORK

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651 Neural (deep learning-based) methods have been applied to various combinatorial optimization 652 problems for several years (Khalil et al., 2017; Bengio et al., 2021). With the rapid advancement 653 of deep learning (DL), an increasing number of approaches have been introduced to address these 654 classical problems in operations research (OR). In the context of the routing problem discussed in 655 this paper, researchers have explored methods such as graph convolutional networks (GCNs) (Kool 656 et al., 2022; Zhou et al., 2023), pointer networks with recurrent neural networks (RNNs) (Bello 657 et al., 2016; Nazari et al., 2018), diffusion-based approaches (Sun & Yang, 2023), and attention 658 mechanisms (Kool et al., 2018; Lu et al., 2019; Kwon et al., 2020; Ma et al., 2021; Luo et al., 2023), which are the primary focus of this study. 659

660 Although NCO methods have seen rapid development in academia, industries remain cautious about 661 deploying them to replace classical OR methods. This is because these DL-based methods are per-662 ceived as black-box models, lacking the reliability and interpretability of traditional OR approaches. 663 As a result, even though some NCO models have achieved strong performance on certain instances, they are still met with skepticism. For example, Santana et al. (2023) raises concerns about the 664 665 overuse of GNNs, noting that the improvements achieved by GNN-based methods over traditional distance-related approaches were minimal. To address this, we are the first to unveil the inner work-666 ings of NCO models, aiming to enhance understanding of their internal mechanisms. 667

The probing method used in this paper was initially applied to understand the representations of
DL models in computer vision (Alain & Bengio, 2016) and natural language processing (Adi et al.,
2016). Beyond traditional DL tasks, probing has also demonstrated effectiveness in other domains,
such as exploring world representations (Li et al., 2022; Gurnee & Tegmark, 2023) in large language
models, auditory representations (Shah et al., 2021; Ngo & Kim, 2024), and studying the quality of
unsupervised reinforcement learning representations (Zhang et al., 2022).

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B AM, POMO, LEHD

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AM is one of the earliest and most successful learning-based models for routing tasks. It is pioneering in introducing the widely popular Transformer architecture to combinatorial optimization problems, inspiring a multitude of subsequent models. POMO, as a notable example, retains a structure fundamentally similar to AM (with minor differences, such as in context embedding) but introduces a novel reinforcement learning (RL) training method.

AM not only introduces the Transformer architecture but also makes significant contributions to the model design for routing problems. A notable idea is AM's context embedding in the decoder, which focuses on the current node and the starting node (for TSP problems). Although many later models do not adopt this exact context embedding design, the core idea of focusing on these two key nodes remains. For example, even though LEHD's decoder design differs from AM's, it fundamentally considers how to represent information from these two critical nodes.

Specifically, the difference between LEHD and AM lies in their architectural design. Figure 3 illus-692 trates the architecture of both models. In Figure 3(a), AM uses a multi-layer encoder to learn how to 693 represent node information based on their input features (coordinates), while the decoder performs 694 a single attention computation on the node representations generated by the encoder, producing a 695 global "glimpse" for decision-making without updating the node embeddings. This is known as the 696 "Heavy Encoder Light Decoder" structure. In contrast, LEHD adopts a "Light Encoder Heavy De-697 coder" structure, where the encoder uses only a single attention layer to learn node representations, 698 while the decoder, at each step, re-learns the embeddings of the current node, destination node, and 699 candidate nodes through multiple attention layers. In LEHD, as shown in Figure 3(b), h_s and h_d represent the embeddings of the current node (referred to as the starting node in LEHD) and the 700 destination node, while the node embeddings located in the middle are filtered in LEHD to exclude 701 previously visited nodes.

702 C DETAILED RESULTS FROM THREE PROBING TASKS

C.1 ANALYSIS OF INPUT DATA

706 For each probing task, we begin by analyzing the input probing dataset, using *Probing Task 1* as an example for dataset exploration and preprocessing. As this is a regression problem, we first analyze the target variable to observe whether the label distribution is skewed, whether there are 708 outliers, and other characteristics. Figure 5 shows the label distribution for the 20-node dataset in Probing Task 1 and Probing Task 3, with the dataset generation process detailed in Section 2. As 710 seen, the distribution of distances between randomly selected nodes after a current node is chosen 711 approximates a normal distribution. The distribution of demand follows a similar pattern. For 712 Probing Task 2, we generate one data point with a label of 1 and one with a label of 0 for each 713 routing instance, resulting in a 1:1 label distribution. 714



Figure 5: The figure shows the label distribution for a probing datasets in *Probing Task 1* and *Probing Task 3*.

Next, we conducted a feature correlation analysis on the probing dataset. For the probing dataset formed by the embeddings of two nodes (128 dimensions each), there are a total of 256 features. By examining the correlation heatmap in Figure 6, we observe that there are some positive and negative correlations among the 128 dimensions within a single node's embedding, but overall, there are not many strong correlations apart from initial embedding. We can also observe that there are a few scattered stronger correlations in LEHD's embedding, which could be the source of its enhanced ability to retain the perception of Euclidean distance. Additionally, there is no significant correlation between the embeddings of the two nodes.

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C.2 PROBING INPUTS

In the names under the "Probing input" column of Table 1, the first segment (AM, POMO, LEHD)
indicates from which NCO model the embeddings are extracted. The second segment (Init., Enc.,
Dec.) represents the different parts of the NCO model from which the embeddings are extracted:
initial embeddings, encoder embeddings, and decoder embeddings, respectively.

In the encoder of the NCO model, the initial embeddings (Init.) are extracted before the attention
layer, as shown at position P1 in Figure 3. P2 and P5 represent the embeddings from the encoder's
attention layers (Enc.), while P6 represents those from the decoder's attention layers (Dec.). We
use "l" followed by a number to indicate from which specific layer the embeddings are extracted.
Specifically, AM's encoder has three layers, POMO's encoder has six layers, and LEHD's encoder
has only one layer, while its decoder has six layers.

⁷⁵⁰Since AM and POMO do not update node embeddings in the decoder, their node embeddings in ⁷⁵¹decoder are not included as probing inputs. However, they introduce context embeddings in the ⁷⁵²decoder to represent the information needed for routing decisions. For example, in solving TSP, the ⁷⁵³context embeddings are formed by concatenating the embedding of the starting node h_s , the current ⁷⁵⁴node embedding, and the graph embedding h_{graph} —calculated as the mean of all node embeddings. ⁷⁵⁵To explore the representational capacity of this design, we also use the context embeddings $[h_i, h_j, h_s, h_{araph}]$ as probing inputs, denoted as "AM-Enc-*l*3-w/c". Additionally, AM uses the context

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Figure 6: The figure shows the correlation heatmap for all 256 features (comprising two 128dimensional node embeddings) of the AM encoder embedding, POMO encoder embedding, and the LEHD decoder embedding.

⁷⁹¹ embeddings as a query to compute attention with other node embeddings, generating a glimpse ⁷⁹² embedding $h_{glimpse}$. To test this, we probe the input $[h_i, h_j, h_{glimpse}]$ and denote it as "AM-Enc-⁷⁹³ l_3 -w/g". In Figure 3, P3 and P4 represent the positions where the context embeddings and glimpse ⁷⁹⁴ embeddings are extracted, respectively.

Additionally, for the first two probing tasks, besides using $[h_i, h_j]$ as input, we also consider the 796 element-wise product of the two node embeddings as an interaction term (Liu et al., 2019), i.e., 797 $[h_i, h_j, h_i \odot h_j]$ as input. Some parts of certain models may linearly combine node embeddings 798 (for instance, many NCO models concatenate the embeddings of nodes and then pass them through 799 a linear projection). In such components of the models, the embeddings are expected to capture 800 decision-relevant information through simple linear combinations. However, embeddings from cer-801 tain parts in attention-based models, such as those used to compute a compatibility score among node embeddings through attention mechanisms, may behave differently. In this case, relying solely 802 on the linear input $[h_i, h_i]$ may not fully assess the model's representational capacity. Therefore, we 803 introduce the interaction term $h_i \odot h_j$ to emulate the attention computation. We conduct probing experiments with both input methods: "w/o ints." refers to input without interaction terms $[h_i, h_j]$, 804 805 and "w/ ints." refers to input with interaction terms $[h_i, h_j, h_i \odot h_j]$, as shown in Table 1. 806

For *Probing Task 3*, we use both $[h_i, h_j]$ and $[h_i \odot h_j]$ as inputs (the rationale is discussed in the *probing task 3* paragraph in Section 2). In Table 1, the "w/o ints." rows correspond to the results for $[h_i, h_j]$, while the "w/ ints." rows correspond to the results for $[h_i, 0, 0]$. Finally, for the 20-node and 100-node instances, we conducted the three probing tasks using NCO models trained on the

corresponding scales. The results for both are grouped and presented in Table 1 and discussed in the following sections.

Table 3, Table 4, and Table 5 present the specific features, labels, and the number of observations for the different inputs across the three probing tasks.

Table 3: The details of Probing inputs of Probing task 1.

		Probing input	# Observations	Features	Label
ld 100	w/o ints.	Coordinates AM-Init AM-Enc-l1 <u>AM-Enc-l3</u> AM-Enc-l3-w/c AM-Enc-l3-w/g POMO-Enc-l1 <u>POMO-Enc-l6</u> LEHD-Enc-l1 LEHD-Dec-l1 <u>LEHD-Dec-l6</u>	10000	$ \begin{bmatrix} x_i, x_j \\ [h_i, h_j] \\ [h_i, h_j] \\ [h_i, h_j] \\ [h_i, h_j, h_{graph}] \\ [h_i, h_j, h_{glimpse}] \\ [h_i, h_j] \\ [h_i$	$\ x_i - x_j\ $
20 ar	w/ ints.	Coordinates AM-Init AM-Enc-l1 <u>AM-Enc-l3</u> AM-Enc-l3-w/c AM-Enc-l3-w/g POMO-Enc-l1 <u>POMO-Enc-l1</u> LEHD-Enc-l1 LEHD-Dec-l1 LEHD-Dec-l6	10000	$ \begin{array}{c} [x_i, x_j, x_i \odot x_j] \\ [h_i, h_j, h_i \odot h_j] \\ [h_i, h_j, h_i \odot h_j] \\ [h_i, h_j, h_i \odot h_j] \\ [h_i, h_j, h_g caph, h_i \odot h_j] \\ [h_i, h_j, h_{g timpse}, h_i \odot h_j] \\ [h_i, h_j, h_i \odot h_j] \end{array} $	$\ x_i - x_j\ $

Table 4: The details of Probing inputs of *Probing task 2*.

		Probing input	# Observations	Features	Label
d 100	w/o ints.	AM-Init AM-Enc-l1 <u>AM-Enc-l3</u> -w/c AM-Enc-l3-w/g POMO-Enc-l1 <u>POMO-Enc-l1</u> LEHD-Enc-l1 LEHD-Dec-l1 <u>LEHD-Dec-l6</u>	20000	$egin{array}{c} [h_i,h_j] \ [h_i,h_j] \ [h_i,h_j] \ [h_i,h_j] \ [h_i,h_j,h_{graph}] \ [h_i,h_j,h_{glimpse}] \ [h_i,h_j] \ [h$	Binary
20 ar	w/ ints.	AM-Init AM-Enc-l1 <u>AM-Enc-l3</u> AM-Enc-l3-w/c AM-Enc-l3-w/g POMO-Enc-l1 <u>POMO-Enc-l1</u> LEHD-Enc-l1 LEHD-Dec-l1 <u>LEHD-Dec-l6</u>	20000	$ \begin{array}{c} [h_i,h_j,h_i\odot h_j] \\ [h_i,h_j,h_i\odot h_j] \\ [h_i,h_j,h_i\odot h_j] \\ [h_i,h_j,h_graph,h_i\odot h_j] \\ [h_i,h_j,h_{graph},h_i\odot h_j] \\ [h_i,h_j,h_j,h_i\odot h_j] \\ [h_i,h_j,h_i\odot h_j] \end{array} $	Binary

		Probing input	# Observations	Features	Label
20 and 100	w/o ints.	AM-Init AM-Enc-l1 <u>AM-Enc-l3</u> POMO-Enc-l1 <u>POMO-Enc-l1</u> LEHD-Enc-l1 LEHD-Dec-l1 <u>LEHD-Dec-l6</u>	10000	$ \begin{matrix} [h_i, h_j] \\ [h_i, h_j] \end{matrix} $	$d_i + d_j$
	w/ ints.	AM-Init AM-Enc-l1 <u>AM-Enc-l3</u> POMO-Enc-l1 <u>POMO-Enc-l1</u> LEHD-Enc-l1 LEHD-Dec-l1 <u>LEHD-Dec-l6</u>	10000	$ \begin{array}{c} [h_i \odot h_j] \\ [h_i \odot h_j] \end{array} $	$d_i + d_j$

Table 5: The details of Probing inputs of *Probing task 3*. d_i denotes the demand for node *i*.

C.3 PLOTS OF THE PROBING TASK 2 RESULTS

For *Probing Task 2*, we use AM as an example to plot the training loss when using the initial embeddings and the encoder (layer 3) embeddings as probing inputs. As shown in Figure 7, the loss for the encoder embeddings converges to a lower value. The final evaluation results, e.g., AUC, also indicate that the encoder embeddings perform better in classification compared to the initial embeddings.



Figure 7: The figure shows the training loss for the initial embedding and encoder embedding of the AM model.

Figure 8 provides more detailed results for *Probing Task 2*. The third row shows the results for LEHD, where it consistently achieves better classification performance on both the 20-node and 100-node instances, regardless of whether interaction terms are used. Additionally, by analyzing the classification of positive and negative examples, we can further understand the differences in how

embeddings capture both the nearest distance and the global optimal solution. A detailed analysis of positive and negative cases reveals the extent to which the model mistakenly identifies the nearest node as the optimal solution node, leading to shortsighted (myopic) decisions.



Figure 8: The confusion matrices for *Probing Task 2* across the three models. The left two columns represent the results for instances with 20 nodes, while the right two columns correspond to instances with 100 nodes.

C.4 PLOTS FOR DETAILED PROBING RESULTS



Figure 9: The figure illustrates the probing results across different layers.

In Figure 9, we present the results of two TSP probing tasks across different layers of embeddings for three trained models. As shown in Figure 9(a), the initial embeddings (obtained by linearly pro-jecting the coordinates into a high-dimensional space) of all three models exhibit weak Euclidean distance perception. However, after passing through just one attention layer, all models achieve highly accurate Euclidean distance perception. This ability slightly diminishes as model depth in-creases.

Despite this slight decline in Euclidean distance perception, NCO models learn additional capabil-ities that enable better decision-making. For instance, the ability to avoid myopic node selection



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1000 1001 Figure 11: The figure illustrates the probing results of MatNet across different layers.

improves with increased model depth, as illustrated in Figure 9(b). An exception is observed in the last two layers of LEHD, where the ability to avoid myopic decisions slightly decreases, potentially indicating that the model has learned more complex decision-making strategies. Future research could further explore this phenomenon and what LEHD learns in its deeper layers. Overall, through these two probing tasks, we demonstrate that when NCO models solve TSP problems, they can perceive Euclidean distances (low-level features) in shallow layers and learn a decision space beyond the Euclidean distance space (high-level features) in deeper layers. In this decision space, NCO models can avoid making myopic decisions.

1010 Figure 10 illustrates the evolution of results for two TSP probing tasks during the training process of 1011 the three NCO models. As shown, for AM and POMO, the model performance improvement during 1012 the initial epochs is the fastest, and the results for *Probing Task 2* (related to avoiding myopic decisions) also improve rapidly in early learning epochs. This alignment suggests a positive correlation 1013 between Probing Task 2 results and the models' final performance. In contrast, LEHD achieves peak 1014 performance on *Probing Task 2* right from the start of training, indicating that the LEHD model has 1015 already learned how to avoid myopic decisions early in the process. What additional information 1016 LEHD learns to make its node selection decisions could be further investigated in future research by 1017 designing new probing tasks. 1018

The probing results of MatNet are shown in Figure 11, with a detailed analysis provided in Section5.5.

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1022 C.5 MORE POMO RESULTS

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Table 6 presents additional experiments on POMO. The first row corresponds to the original POMO data from Table 1, the second row represents the embeddings of a POMO model trained using supervised learning (SL), and the third row corresponds to POMO augmented with context embeddings.

		Brohing input	P	robing ta	sk 1		Probi	ng task 2		
		Flooning input	RMSE	MAE	\mathbb{R}^2 score	Accuracy	Precision	Recall	F1 score	AUC
		POMO-Enc-l6	0.2196	0.1787	0.1981	70.10%	0.71	0.67	0.69	0.76
es	1/2	POMO-SL-Enc-l6	0.2183	0.1770	0.2073	70.50%	0.72	0.66	0.69	0.76
por	-	POMO-Enc-l6-w/c	0.2250	0.1809	0.1876	69.75%	0.71	0.67	0.69	0.76
20 r		POMO-Enc-l6	0.1119	0.0890	0.7917	78.88%	0.79	0.80	0.79	0.86
	8	POMO-SL-Enc-l6	0.1044	0.0825	0.8186	76.35%	0.78	0.74	0.76	0.84
		POMO-Enc-l6-w/c	0.1189	0.0942	0.7732	78.97%	0.79	0.80	0.79	0.86
		POMO-Enc-l6	0.2231	0.1825	0.2014	71.83%	0.72	0.72	0.72	0.79
es	<i>x/c</i>	POMO-SL-Enc-l6	0.2219	0.1809	0.2102	72.65%	0.73	0.72	0.72	0.81
pou	-	POMO-Enc-l6-w/c	0.2249	0.1818	0.1646	71.25%	0.72	0.72	0.72	0.79
8		POMO-Enc-l6	0.0802	0.0640	0.8968	72.47%	0.72	0.73	0.73	0.80
-	8	POMO-SL-Enc-16	0.0797	0.0638	0.8980	73.60%	0.74	0.73	0.74	0.81
		POMO-Enc-l6-w/c	0.0807	0.0645	0.8923	72.28%	0.72	0.73	0.72	0.80

Table 6: More POMO Probing results.

The results show that the SL-trained POMO achieves similar probing task results to the RL-trained
POMO. This observation aligns with the findings from the ablation study in Luo et al. (2023), where
SL-trained and RL-trained POMO models exhibit comparable performance.

1046 C.6 JSSP PRECEDENCE CONSTRAINT

In addition to the routing problem analyzed earlier, we also apply probing to test the precedence constraints in the Job-shop Scheduling Problem (JSSP). For JSSP, we evaluate a classic learning model Zhang et al. (2020), which is based on a graph neural network. The datasets for this probing task are constructed as follows: we extract embeddings for all nodes, pair two node embeddings that satisfy the precedence constraint with a label of 1 ($[h_i, h_i]$ -1), and pair two node embeddings that violate the constraint with a label of 0 ($[h_m, h_n]$ -0). As an ablation, we also construct an alternative dataset where pairs that satisfy the precedence constraint are incorrectly labeled as 0: $[h_i, h_j]$ -1, $[h_n, h_m]-0.$

The results show that for the correct dataset, the probing model achieves an AUC of 1, while for the ablation dataset, the AUC is 0.5. This indicates that the NCO model effectively captures the precedence constraint information between nodes in its embeddings. Here, we provide an initial demonstration of how probing can explore the NCO model's perception of constraints in the JSSP. In the future, more sophisticated probing tasks can be designed to further analyze how the NCO model perceives constraints and incorporates them into its decision-making process, thereby offering deeper insights into the design of NCO models.