

Online Appendix for *Intraday Scheduling with Patient Re-entries and Variability in Behaviors*

Appendix A: Proofs and other Technical Results

Proof of Proposition 3. Notice that

$$k \log \mathbb{E} \left[\exp \left(\frac{\sum_{s=0}^t z^{t,s} - C}{k} \right) \right] = k \log \mathbb{E} \left[\exp \left(\frac{\sum_{s=0}^t z^{t,s}}{k} \right) \right] - C.$$

Therefore, we just need to reformulate $k \log \mathbb{E} \left[\exp \left(\frac{\sum_{s=0}^t z^{t,s}}{k} \right) \right]$. Recall that by Proposition 1, the state variable $z^{t,s}$ can be written as $z^{t,s} \sim \text{Bin} \left(z^{t-s,0}, \hat{h}^{t,s} \right)$. Evaluating its moment generating function and using $z^{t-s,0} = \sum_{\tau=0}^{t-s} p^{t-s,\tau}$,

$$\mathbb{E} \left[\exp \left(z^{t,s}/k \right) \right] = \exp \left(\sum_{\tau=0}^{t-s} p^{t-s,\tau} \log \left(1 - \hat{h}^{t,s} + \hat{h}^{t,s} \exp \left(\frac{1}{k} \right) \right) \right).$$

Notice that $z^{t,s} \sim \text{Bin} \left(z^{t-s,0}, \hat{h}^{t,s} \right)$, which also indicates that for a fixed time t , the state variables $z^{t,s}$ are *independent* across $s \in \mathcal{T}$. Thus, the complete reformulation can be written as

$$\begin{aligned} k \log \mathbb{E} \left[\exp \left(\frac{\sum_{s=0}^t z^{t,s}}{k} \right) \right] &= \sum_{s=0}^t k \log \mathbb{E} \left[\exp \left(\frac{z^{t,s}}{k} \right) \right] \\ &= k \log \mathbb{E} \left[\exp \left(\frac{z^{t,0}}{k} \right) \right] + \sum_{s=1}^t k \log \mathbb{E} \left[\exp \left(\frac{z^{t,s}}{k} \right) \mid z^{t-s,0} \right] \\ &= \sum_{\tau=0}^t p^{t,\tau} + \sum_{s=1}^t k \log \left[\exp \left(\sum_{\tau=0}^{t-s} p^{t-s,\tau} \log \left(1 - \hat{h}^{t,s} + \hat{h}^{t,s} \exp \left(\frac{1}{k} \right) \right) \right) \right] = \sum_{s=0}^t \beta^{t,s} \sum_{\tau=0}^{t-s} p^{t-s,\tau} \end{aligned}$$

□

Proof of Proposition 4. Recall from (2) that $y^{t,s} = y^{t-s,0} - \sum_{\tau=0}^{s-1} p^{t-\tau,s-\tau}$. In addition, for any time t , $y^{t-s,0} = x_{t-s} + \lambda^{t-s}$ are assumed to be independent across s . As such, we can derive (14):

$$\begin{aligned} &k \log \mathbb{E} \left[\exp \left(\frac{\sum_{s=0}^t r(s) y^{t,s}}{k} \right) \right] \\ &= k \log \mathbb{E} \left[\exp \left(\sum_{s=0}^t \frac{r(s)}{k} \left(y^{t-s,0} - \sum_{\tau=0}^{s-1} p^{t-\tau,s-\tau} \right) \right) \right] \\ &= \sum_{s=0}^t k \log \mathbb{E} \left[\exp \left(\frac{r(s)}{k} y^{t-s,0} \right) \right] - \sum_{s=0}^t k \log \left[\exp \left(\frac{r(s)}{k} \sum_{\tau=0}^{s-1} p^{t-\tau,s-\tau} \right) \right] \\ &= \sum_{s=0}^t r(s) x_{t-s} + \sum_{s=0}^t k \log \mathbb{E} [\exp(\lambda_{t-s} r(s)/k)] - \sum_{s=0}^t r(s) \sum_{\tau=0}^{s-1} p^{t-\tau,s-\tau} \\ &= \sum_{s=0}^t r(s) \left(x_{t-s} - \sum_{\tau=0}^{s-1} p^{t-\tau,s-\tau} \right) + \sum_{s=0}^t k \log \mathbb{E} [\exp(\lambda_{t-s} r(s)/k)] \end{aligned}$$

□

Proof of Proposition 5. The reformulation follows from the fact that $p^{t,s} - y^{t-1,s-1} = -y^{t,s}$.

$$\begin{aligned} & k \log \mathbb{E} \left[\exp \left(\frac{p^{t,s} - y^{t-1,s-1}}{k} \right) \right] \\ &= k \log \mathbb{E} \left[\exp \left(\frac{\sum_{\tau=0}^{s-1} p^{t-\tau,s-\tau} - y^{t-s,0}}{k} \right) \right] \\ &= \sum_{\tau=0}^{s-1} p^{t-\tau,s-\tau} - x_{t-s} + k \log \mathbb{E} [\exp(-\lambda_{t-s}/k)] \end{aligned}$$

□

Proof of Proposition 6. For any patient ℓ that has been in service since time $t-s$, by conditioning on $b_{\ell,t-s}$, we have $\mathbb{P}(\mathbb{1}(\text{patient } \ell \text{ stays till time } t) = 1) = \hat{h}_1^{t,s}$, where

$$\hat{h}_1^{t,s} \triangleq q \prod_{\tau=1}^s (1 - h_1^{t-\tau,s-\tau}) + (1-q) \prod_{\tau=1}^s (1 - h_0^{t-\tau,s-\tau}).$$

Therefore, we can write

$\mathbb{1}(b_{\ell,t-s} = 1, \text{ patient } \ell \text{ stays till time } t) + \mathbb{1}(b_{\ell,t-s} = 0, \text{ patient } \ell \text{ stays till time } t) \sim \text{Bernoulli}(\hat{h}_1^{t,s})$. Because random variables on different patients are independent, equation (19) is a sum of $z_1^{t-s,0}$ identical and independent Bernoulli random variables, resulting in $z_1^{t,s} \sim \text{Bin}(z_1^{t-s,0}, \hat{h}_1^{t,s})$.

To prove b), first notice that the first consultation service times are *i.i.d.* for all patients requiring X-ray examination. In addition, by definition, we have $\mathbb{P}(u_\ell^{t-1,s} = 1 | b_{\ell,t-s-1} = 1) = h_1^{t-1,s} \prod_{\tau=1}^s (1 - h_1^{t-1-\tau,s-\tau})$ for all $t \in [T], s = 0, \dots, t-1, \ell \in [z^{t-s-1}]$. Therefore, $\mathbb{P}(b_{\ell,t-s-1} = 1, u_\ell^{t-1,s} = 1) = \bar{h}_1^{t-1,s}$, which indicates $\mathbb{1}(b_{\ell,t-s-1} = 1, u_\ell^{t-1,s} = 1) \sim \text{Bernoulli}(\bar{h}_1^{t-1,s})$. It now follows from independence.

Part c) easily follows from the definition of $y_3^{t,0}$ and Proposition 1. □

Proof of Proposition 7. In the proof of Proposition 4, we have argued that for any time t , the state variables $y_1^{t,s}$ are independent for $s \in \mathcal{T}$. However, it is not true for $y_2^{t,s}$ for $s \in \mathcal{T}$; hence, we cannot use the same technique in Proposition 4. Nevertheless, we will show that $\sum_{s=0}^t r(s) y_2^{t,s}$ can still be evaluated efficiently. By Proposition 6, $y_2^{t,0} \sim \sum_{s=0}^{t-1} \text{Bin}(z_1^{t-s-1,0}, \bar{h}_1^{t-1,s})$. Then, for any time t , the distribution of $\sum_{s=0}^t y_2^{t-s,0}$ can be written explicitly as

$$\sum_{s=0}^t y_2^{t-s,0} \sim \sum_{s=0}^t \sum_{\tau=0}^{t-s-1} \text{Bin}(z_1^{t-s-\tau-1,0}, \bar{h}_1^{t-s-1,\tau}). \quad (1)$$

We now represent the binomial random variable as a sum of Bernoulli random variables. Let $L_\ell^{t,s} \sim \text{Bernoulli}(\bar{h}_1^{t,s})$ indicating whether a patient ℓ who has been in service for s periods at time t will be routed to X-ray at time $t+1$. Then, we rewrite (29) as

$$\sum_{s=0}^t y_2^{t-s,0} = \sum_{s=0}^t \sum_{\tau=0}^{t-s-1} \sum_{\ell=1}^{z_1^{t-s-\tau-1,0}} L_\ell^{t-s-1,\tau} \quad (2)$$

$$= \sum_{\bar{\tau}=0}^{t-1} \sum_{\ell_{\bar{\tau}}=1}^{z_1^{t-\bar{\tau}-1,0}} \left(\sum_{s=0}^{\bar{\tau}} L_{\ell_{\bar{\tau}}}^{t-s-1,\bar{\tau}-s} \right), \quad (3)$$

via a change in the order of summation and letting $\bar{\tau} = s + \tau$. The first summation follows because $s \in \{0, \dots, t-1\}$ and $\tau \in \{0, \dots, t-s-1\}$. We do not need to consider the term where $s = t$ because it equals to zero. The smallest possible value for $\bar{\tau}$ is 0, which happens when $s = 0$ and $\tau = 0$. Similarly, the largest value for $\bar{\tau}$ is $t-1$, which happens when $s \in \{0, \dots, t-1\}$ and $\tau = t-s-1$. For any $\bar{\tau} \in \{0, \dots, t-1\}$, we know s can take any value in $\{0, \dots, \bar{\tau}\}$ while τ takes value $\bar{\tau} - s$. In equation (31), the most inner summations $\sum_{s=0}^{\bar{\tau}} L_{\ell_{\bar{\tau}}}^{t-s-1, \bar{\tau}-s}$ are independent for all $\bar{\tau}$ and $\ell_{\bar{\tau}}$, because they correspond to some random events of different patients. As such, the following reformulation is valid,

$$\begin{aligned} & k \log \mathbb{E} \left[\exp \left(\sum_{s=0}^t r(s) y_2^{t,s} / k \right) \right] \\ &= k \log \mathbb{E} \left[\exp \left(\sum_{s=0}^t r(s) y_2^{t-s,0} / k \right) \right] - \sum_{s=0}^t r(s) \sum_{\tau=0}^{s-1} p_2^{t-\tau, s-\tau} \\ &= \sum_{\bar{\tau}=0}^{t-1} \sum_{\ell_{\bar{\tau}}=1}^{z^{t-\bar{\tau}-1,0}} k \log \mathbb{E} \left[\exp \left(\sum_{s=0}^{\bar{\tau}} r(s) L_{\ell_{\bar{\tau}}}^{t-s-1, \bar{\tau}-s} / k \right) \right] - \sum_{s=0}^t r(s) \sum_{\tau=0}^{s-1} p_2^{t-\tau, s-\tau} \\ &= \sum_{\bar{\tau}=0}^{t-1} \sum_{\tau=0}^{t-\bar{\tau}-1} p_1^{t-\bar{\tau}-1, \tau} \eta_2^{t, \bar{\tau}} - \sum_{s=0}^t r(s) \sum_{\tau=0}^{s-1} p_2^{t-\tau, s-\tau}, \end{aligned}$$

where equality follows because η_2 are constants and $z^{t-\bar{\tau}-1,0} = \sum_{\tau=0}^{t-\bar{\tau}-1} p_1^{t-\bar{\tau}-1, \tau}$. $\eta_2^{t, \bar{\tau}}$ are defined as

$$\eta_2^{t, \bar{\tau}} \triangleq k \log \mathbb{E} \left[\exp \left(\sum_{s=0}^{\bar{\tau}} r(s) L_{\ell_{\bar{\tau}}}^{t-s-1, \bar{\tau}-s} / k \right) \right], \forall t \in [T], \bar{\tau} = 0, 1, \dots, t-1,$$

which evaluates to give the expression in the statement of the Proposition. \square

Proof of Proposition 9. First, state variables \mathbf{z}_j are independent over $j = 1, \dots, 3$. Therefore,

$$k \log \mathbb{E} \left[\exp \left(\sum_{j=1}^3 \sum_{t=T+1}^{\bar{T}} \sum_{s=1}^t z_j^{t,s} / k \right) \right] = \sum_{j=1}^3 k \log \mathbb{E} \left[\exp \left(\sum_{t=T+1}^{\bar{T}} \sum_{s=1}^t \text{Bin} \left(z_j^{t-s,0}, \hat{h}_j^{t,s} \right) / k \right) \right].$$

The binomial random variables in two inner summations are dependent. We will use a change of variable to identify the cohorts of different patients. We write

$$\begin{aligned} & \sum_{j=1}^3 k \log \mathbb{E} \left[\exp \left(\sum_{t=T+1}^{\bar{T}} \sum_{s=1}^t \text{Bin} \left(z_j^{t-s,0}, \hat{h}_j^{t,s} \right) / k \right) \right] \\ &= \sum_{j=1}^3 k \log \mathbb{E} \left[\exp \left(\sum_{\bar{t}=0}^{\bar{T}} \sum_{t=T+1}^{\bar{T}} \text{Bin} \left(z_j^{\bar{t},0}, \hat{h}_j^{t, \bar{t}+t} \right) / k \right) \right] \\ &= \sum_{j=1}^3 \sum_{\bar{t}=0}^{\bar{T}} k \log \mathbb{E} \left[\exp \left(\sum_{t=T+1}^{\bar{T}} \text{Bin} \left(z_j^{\bar{t},0}, \hat{h}_j^{t, \bar{t}+t} \right) / k \right) \right], \end{aligned}$$

where the last equation follows from the independence of patients in different cohorts. The most inner summation is a summation of dependent random variables (*e.g.*, this summation cannot be greater than $z_j^{\bar{t},0}$). Then, similar to the proof of Proposition 7, we can write

$$\sum_{t=T+1}^{\bar{T}} \text{Bin} \left(z_j^{\bar{t},0}, \hat{h}_j^{t,\bar{t}+t} \right) = \sum_{\ell_{\bar{t}}=1}^{z_j^{\bar{t},0}} \sum_{t=T+1}^{\bar{T}} \mathbb{1}(\text{patient } \ell_{\bar{t}} \text{ stays until time } t).$$

Then, by the independence of patients

$$\begin{aligned} & \sum_{j=1}^3 \sum_{\bar{t}=0}^T k \log \mathbb{E} \left[\exp \left(\sum_{t=T+1}^{\bar{T}} \text{Bin} \left(z_j^{\bar{t},0}, \hat{h}_j^{t,\bar{t}+t} \right) / k \right) \right] \\ &= \sum_{j=1}^3 \sum_{\bar{t}=0}^T \sum_{\ell_{\bar{t}}=1}^{z_j^{\bar{t},0}} k \log \mathbb{E} \left[\exp \left(\sum_{t=T+1}^{\bar{T}} \mathbb{1}(\text{patient } \ell_{\bar{t}} \text{ stays till time } t) / k \right) \right] \\ &= \sum_{j=1}^3 \sum_{\bar{t}=0}^T \sum_{\tau_{\bar{t}}=1}^{\bar{t}} p_j^{\bar{t},\tau} \phi_j^{\bar{t}}, \end{aligned}$$

where we define

$$\begin{aligned} \phi_j^{\bar{t}} &\triangleq k \log \mathbb{E} \left[\exp \left(\sum_{t=T+1}^{\bar{T}} \mathbb{1}(\text{patient } \ell_{\bar{t}} \text{ stays till time } t) / k \right) \right] \\ &= k \log \left(\sum_{t=T+1}^{\bar{T}} \hat{h}_j^{t,\bar{t}+t} \exp(1/k) \right) \end{aligned}$$

The final reformulation is affine. □

PROPOSITION 10. *For any $t \in [T]$, the term $k \log \mathbb{E} \left[\exp \left(\sum_{s=0}^t z_1^{t,s} / k \right) \right]$ can be reduced to affine constraints in push variables \mathbf{p}_1 . More specifically, we have:*

$$k \log \mathbb{E} \left[\exp \left(\frac{\sum_{s=0}^t z_1^{t,s}}{k} \right) \right] = \sum_{\tau=0}^t p_1^{t,\tau} + \sum_{s=1}^t k \delta^{t,s} \sum_{\tau=0}^{t-s} p_1^{t-s,\tau}, \quad (4)$$

where constants

$$\delta^{t,s} \triangleq \log \left(1 - \hat{h}_1^{t,s} + \hat{h}_1^{t,s} \exp \left(\frac{1}{k} \right) \right) \quad \forall t \in [T], s \in [t]$$

can be calculated from primitive data.

Proof of Proposition 10. This follows from Proposition 6, and the proof of Proposition 3. □

PROPOSITION 11. *For any $t \in [T]$, $s \in \{0, \dots, t\}$, the term $k \log \mathbb{E} \left[\exp \left(y_2^{t,s} / k \right) \right]$ can be reduced to an affine function in decision variables $\mathbf{p}_1, \mathbf{p}_2$. More specifically, we have:*

$$k \log \mathbb{E} \left[\exp \left(y_2^{t,s} / k \right) \right] = \sum_{\tau=0}^{t-s-1} \delta_2^{t-s-1,\tau} \left(\sum_{\tau_2=0}^{t-s-1-\tau} p_1^{t-s-1-\tau,\tau_2} \right) - \sum_{\tau=0}^{s-1} p_2^{t-\tau,s-\tau} \quad (5)$$

where $\delta_2^{t,s}$ are constants that can be calculated from data for all $t \in [T], s = 0, \dots, t$:

$$\delta_2^{t,s} \triangleq k \log \left(1 - \bar{h}_1^{t,s} + \bar{h}_1^{t,s} \exp(1/k) \right).$$

Proof of Proposition 11. By Proposition 6, we have $y_2^{t,0} \sim \sum_{s=0}^{t-1} \text{Bin}(z_1^{t-s-1,0}, \bar{h}_1^{t-1,s})$, where $\bar{h}_1^{t-1,s} \triangleq qh_1^{t-1,s} \prod_{\tau=1}^s (1 - h_1^{t-1-\tau, s-\tau})$ is as defined in Proposition 6. For simplicity, we define $\bar{h}_1^{t,0} \triangleq qh_1^{t-1,0}$ for all $t \in \mathcal{T}$. For any fixed time t , the state variables $z_1^{t,s}$ are independent for $s \in \mathcal{T}$. Then,

$$\begin{aligned} & k \log \mathbb{E} \left[\exp(y_2^{t,s}/k) \right] \\ &= k \log \mathbb{E} \left[\exp(y_2^{t-s,0}/k) \right] - \sum_{\tau=0}^{s-1} p_2^{t-\tau, s-\tau} \\ &= \sum_{\tau=0}^{t-s-1} k \log \mathbb{E} \left[\exp(\text{Bin}(z_1^{t-s-1-\tau,0}, \bar{h}_1^{t-s-1,\tau})/k) \right] - \sum_{\tau=0}^{s-1} p_2^{t-\tau, s-\tau} \\ &= \sum_{\tau=0}^{t-s-1} kz^{t-s-1-\tau,0} \log \left(1 - \bar{h}_1^{t-s-1,\tau} + \bar{h}_1^{t-s-1,\tau} \exp(1/k) \right) - \sum_{\tau=0}^{s-1} p_2^{t-\tau, s-\tau} \\ &= \sum_{\tau=0}^{t-s-1} \delta_2^{t-s-1,\tau} \left(\sum_{\tau_2=0}^{t-s-1-\tau} p_1^{t-s-1-\tau,\tau_2} \right) - \sum_{\tau=0}^{s-1} p_2^{t-\tau, s-\tau}, \end{aligned}$$

where we define the constants $\delta_2^{t,s} \triangleq k \log \left(1 - \bar{h}_1^{t,s} + \bar{h}_1^{t,s} \exp(1/k) \right)$ for all $t \in [T], s = 0, \dots, t$. The last expression is the final reformulation, and it is affine. \square

PROPOSITION 12. For any $t \in [T]$, the term $k \log \mathbb{E} \left[\exp \left(\sum_{s=0}^t z_2^{t,s}/k \right) \right]$ can be reduced to an affine function in decision variables \mathbf{p}_x . More specifically, we have:

$$k \log \mathbb{E} \left[\exp \left(\sum_{s=0}^t z_2^{t,s}/k \right) \right] = \sum_{s=0}^t p_2^{t,s} + \sum_{s=1}^t k \beta_2^{t,s} \sum_{\tau=0}^{t-s} p_2^{t-s,\tau}, \quad (6)$$

where $\beta_2^{t,s}$ are constants that can be calculated from data for all $t \in [T], s \in [t]$:

$$\beta_2^{t,s} \triangleq \log \left(1 - \hat{h}_2^{t,s} + \hat{h}_2^{t,s} \exp \left(\frac{1}{k} \right) \right).$$

Proof of Proposition 12. The result follows from the proof of Proposition 3. \square

PROPOSITION 13. For any $t \in [T], s \in \{0, \dots, t\}$, the term $k \log \mathbb{E} \left[\exp(y_3^{t,s}/k) \right]$ can be reduced to an affine function in decision variables $\mathbf{p}_2, \mathbf{p}_3$. More specifically, we have:

$$k \log \mathbb{E} \left[\exp(y_3^{t,s}/k) \right] = \sum_{\tau=0}^{t-s-1} \delta_3^{t-s-1,\tau} \left(\sum_{\tau_2=0}^{t-s-1-\tau} p_2^{t-s-1-\tau,\tau_2} \right) - \sum_{\tau=0}^{s-1} p_3^{t-\tau, s-\tau}, \quad (7)$$

where $\delta_3^{t,s}$ are constants for all $t \in [T], s = 0, \dots, t$:

$$\delta_3^{t,s} \triangleq k \log \left(1 - h_2^{t,s} \hat{h}_2^{t,s} + h_2^{t,s} \hat{h}_2^{t,s} \exp(1/k) \right).$$

Proof of Proposition 13. This follows from the proof of Proposition 11.

By Proposition 6, we have $y_3^{t,0} \sim \sum_{s=0}^{t-1} \text{Bin}(z_2^{t-s-1,0}, h_2^{t-1,s} \hat{h}_2^{t-1,s})$. For simplicity, we define $\hat{h}_2^{t,0} \triangleq 1$ for all $t \in \mathcal{T}$. For any fixed time t , the state variables $z_2^{t,s}$ are independent for $s \in \mathcal{T}$. Then,

$$\begin{aligned} & k \log \mathbb{E} \left[\exp \left(y_3^{t,s} / k \right) \right] \\ &= k \log \mathbb{E} \left[\exp \left(y_3^{t-s,0} / k \right) \right] - \sum_{\tau=0}^{s-1} p_3^{t-\tau, s-\tau} \\ &= \sum_{\tau=0}^{t-s-1} \delta_3^{t-s-1, \tau} \left(\sum_{\tau_2=0}^{t-s-1-\tau} p_2^{t-s-1-\tau, \tau_2} \right) - \sum_{\tau=0}^{s-1} p_3^{t-\tau, s-\tau}, \end{aligned}$$

where we define constants $\delta_3^{t,s} \triangleq k \log \left(1 - h_2^{t,s} \hat{h}_2^{t,s} + h_2^{t,s} \hat{h}_2^{t,s} \exp(1/k) \right)$ for all $t \in [T], s = 0, \dots, t$. The last expression is the final reformulation, and it is affine. \square

PROPOSITION 14. *For any $t \in [T]$, the term $k \log \mathbb{E} \left[\exp \left(\sum_{s=0}^t r(s) y_3^{t,s} / k \right) \right]$ can be reduced to an affine function in decision variables \mathbf{p}, \mathbf{p}_2 . More specifically, we have:*

$$k \log \mathbb{E} \left[\exp \left(\sum_{s=0}^t r(s) y_3^{t,s} / k \right) \right] = \sum_{\bar{\tau}=0}^{t-1} \sum_{\tau=0}^{t-\bar{\tau}-1} p_2^{t-\bar{\tau}-1, \tau} \eta_3^{t, \bar{\tau}} - \sum_{s=0}^t r(s) \sum_{\tau=0}^{s-1} p_3^{t-\tau, s-\tau} \quad (8)$$

where $\eta_3^{t, \bar{\tau}}$ are constants that can be calculated from data:

$$\eta_3^{t, \bar{\tau}} \triangleq k \log \left(1 + \sum_{s=0}^{\bar{\tau}} h_2^{t-s-1, \bar{\tau}-s} \hat{h}_2^{t-s-1, \bar{\tau}-s} \left(\exp \left(\frac{r(s)}{k} \right) - 1 \right) \right), \quad \forall t \in [T], \bar{\tau} = 0, 1, \dots, t-1.$$

Proof of Proposition 14. This follows directly from the proof of Proposition 7.

For any time t , the distribution of $\sum_{s=0}^t y_3^{t-s,0}$ can be written as

$$\sum_{s=0}^t y_3^{t-s,0} \sim \sum_{s=0}^t \sum_{\tau=0}^{t-s-1} \text{Bin}(z_2^{t-s-\tau-1,0}, h_2^{t-s-1, \tau} \hat{h}_2^{t-s-1, \tau}). \quad (9)$$

We define the random variable $M_{\ell}^{t,s} \sim \text{Bernoulli}(h_2^{t,s} \hat{h}_2^{t,s})$, which indicates whether a patient ℓ who has been in X-ray service for s periods at time t will be routed back to the consultation doctor at time $t+1$. Then, we rewrite (37) as:

$$\sum_{s=0}^t y_3^{t-s,0} = \sum_{\bar{\tau}=0}^{t-1} z_2^{t-\bar{\tau}-1,0} \left(\sum_{s=0}^{\bar{\tau}} M_{\ell_{\bar{\tau}}}^{t-s-1, \bar{\tau}-s} \right). \quad (10)$$

In equation (38), the most inner summations $\sum_{s=0}^{\bar{\tau}} M_{\ell_{\bar{\tau}}}^{t-s-1, \bar{\tau}-s}$ are independent for all $\bar{\tau}$ and $\ell_{\bar{\tau}}$, because they correspond to some random events of different patients and different patients are clearly independent. Then,

$$k \log \mathbb{E} \left[\exp \left(\sum_{s=0}^t r(s) y_3^{t,s} / k \right) \right]$$

$$\begin{aligned}
&= k \log \mathbb{E} \left[\exp \left(\sum_{s=0}^t r(s) y_3^{t-s,0} / k \right) \right] - \sum_{s=0}^t r(s) \sum_{\tau=0}^{s-1} p_3^{t-\tau, s-\tau} \\
&= \sum_{\bar{\tau}=0}^{t-1} \sum_{\ell_{\bar{\tau}}=1}^{z_2^{t-\bar{\tau}-1,0}} k \log \mathbb{E} \left[\exp \left(\sum_{s=0}^{\bar{\tau}} r(s) M_{\ell_{\bar{\tau}}}^{t-s-1, \bar{\tau}-s} / k \right) \right] - \sum_{s=0}^t r(s) \sum_{\tau=0}^{s-1} p_3^{t-\tau, s-\tau} \\
&= \sum_{\bar{\tau}=0}^{t-1} \sum_{\tau=0}^{t-\bar{\tau}-1} p_2^{t-\bar{\tau}-1, \tau} \eta_3^{t, \bar{\tau}} - \sum_{s=0}^t r(s) \sum_{\tau=0}^{s-1} p_3^{t-\tau, s-\tau}
\end{aligned}$$

where we define the constants $\eta_3^{t, \bar{\tau}} \triangleq k \log \mathbb{E} \left[\exp \left(\sum_{s=0}^{\bar{\tau}} r(s) M_{\ell_{\bar{\tau}}}^{t-s-1, \bar{\tau}-s} / k \right) \right]$ for all $t \in [T], \bar{\tau} = 0, \dots, t-1$, which can be calculated and its final expression is as stated in the Proposition. \square

PROPOSITION 15. For any $t \in \mathcal{T}$, the term $k \log \mathbb{E} \left[\exp \left(\sum_{s=0}^t z_3^{t,s} / k \right) \right]$ can be reduced to an affine function in decision variables \mathbf{p}_3 . More specifically, we have:

$$k \log \mathbb{E} \left[\exp \left(\sum_{s=0}^t z_3^{t,s} / k \right) \right] = \sum_{s=0}^t p_3^{t,s} + \sum_{s=1}^t k \beta_3^{t,s} \sum_{\tau=0}^{t-s} p_3^{t-s, \tau}, \quad (11)$$

where $\beta_3^{t,s}$ are constants that can be calculated from data for $t \in [T], s \in [t]$:

$$\beta_3^{t,s} \triangleq \log \left(1 - \hat{h}_3^{t,s} + \hat{h}_3^{t,s} \exp \left(\frac{1}{k} \right) \right).$$

Proof of Proposition 15. The proof follows directly from the proof of Proposition 3. \square

Appendix B: Omitted Result Tables for Experiments 2–5

Table 6 Performance comparison (Experiment 2): varying probability γ

		Metrics (mins)		
		Total waiting	Overtime	Max. instantaneous waiting
$\gamma = 0.90$	Equal-interval	168.6 (10.1%)	28.3 (10.6%)	79.9 (15.1%)
	SAA	157.6 (2.9%)	26.6 (0.4%)	72.0 (3.7%)
	Ours (\pm s.d.)	153.1 (\pm 0.62)	26.5 (\pm 0.11)	69.4 (\pm 0.29)
$\gamma = 0.85$	Equal-interval	149.8 (11.5%)	25.5 (7.1%)	77.8 (14.4%)
	SAA	139.0 (3.4%)	24.0 (0.8%)	70.6 (3.8%)
	Ours (\pm s.d.)	134.4 (\pm 0.56)	23.8 (\pm 0.1)	68.0 (\pm 0.28)
$\gamma = 0.80$	Equal-interval	128.4 (14.2%)	22.5 (6.1%)	74.8 (14.2%)
	SAA	118.4 (5.3%)	21.3 (0.5%)	68.7 (4.9%)
	Ours (\pm s.d.)	112.4 (\pm 0.51)	21.2 (\pm 0.1)	65.5 (\pm 0.27)

Table 7 Performance comparison (Experiment 3): varying rate α and probability γ

		Metrics (mins)		
		Total waiting	Overtime	Max. instantaneous waiting
$\alpha = 0.70$	Equal-interval	149.5 (12.2%)	22.9 (7.5%)	75.3 (14.8%)
$\gamma = 0.85$	SAA	137.5 (3.2%)	21.5 (0.9%)	68.2 (4.0%)
	Ours (\pm s.d.)	133.2 (\pm 0.58)	21.3 (\pm 0.09)	65.6 (\pm 0.27)
$\alpha = 0.80$	Equal-interval	158.4 (12.5%)	23.7 (7.7%)	79.4 (15.1%)
$\gamma = 0.85$	SAA	145.5 (3.3%)	22.2 (0.9%)	71.9 (4.2%)
	Ours (\pm s.d.)	140.8 (\pm 0.60)	22.0 (\pm 0.1)	69.0 (\pm 0.28)
$\alpha = 0.85$	Equal-interval	139.0 (13.5%)	21.2 (7.6%)	76.9 (13.6%)
$\gamma = 0.8$	SAA	127.0 (3.7%)	19.8 (0.5%)	70.2 (3.7%)
	Ours (\pm s.d.)	122.5 (\pm 0.55)	19.7 (\pm 0.09)	67.7 (\pm 0.27)

Table 8 Performance comparison (Experiment 4): varying number of Type A n_A and X-ray probability q

		Metrics (mins)		
		Total waiting	Overtime	Max. instantaneous waiting
$n_A = 4$	Equal-interval	168.6 (13.9%)	22.3 (3.2%)	66.9 (20.8%)
$q = 0.7$	SAA	152.2 (2.8%)	21.5 (-0.5%)	57.5 (3.8%)
	Ours (\pm s.d.)	148.0 (\pm 0.56)	21.6 (\pm 0.09)	55.4 (\pm 0.23)
$n_A = 4$	Equal-interval	184.1 (18.6%)	23.7 (4.4%)	73.4 (25.9%)
$q = 0.9$	SAA	166.6 (7.3%)	22.9 (0.9%)	63.3 (8.6%)
	Ours (\pm s.d.)	155.2 (\pm 0.57)	22.7 (\pm 0.10)	58.3 (\pm 0.24)
$n_A = 3$	Equal-interval	169.4 (13.4%)	21.7 (4.8%)	66.5 (19.4%)
$q = 0.9$	SAA	155.5 (4.1%)	21.4 (3.4%)	58.6 (5.2%)
	Ours (\pm s.d.)	149.4 (\pm 0.58)	20.7 (\pm 0.09)	55.7 (\pm 0.24)
$n_A = 3$	Equal-interval	175.8 (15.6%)	22.3 (4.2%)	69.0 (20.4%)
$q = 1.0$	SAA	159.9 (5.1%)	21.6 (0.9%)	60.0 (4.7%)
	Ours (\pm s.d.)	152.1 (\pm 0.58)	21.4 (\pm 0.09)	57.3 (\pm 0.25)

Table 9 Performance comparison (Experiment 5): varying maximum earliness D

		Metrics (mins)		
		Total waiting	Overtime	Max. instantaneous waiting
$D = 2$	Equal-interval	173.7 (16.0%)	22.1 (4.2%)	67.8 (22.4%)
	SAA	158.5 (5.8%)	21.2 (0%)	59.5 (7.4%)
	Ours (\pm s.d.)	149.8 (\pm 0.58)	21.2 (\pm 0.09)	55.4 (\pm 0.24)
$D = 3$	Equal-interval	172.5 (14.8%)	21.9 (3.8%)	67.2 (21.1%)
	SAA	158.6 (5.5%)	21.1 (0%)	59.4 (7.0%)
	Ours (\pm s.d.)	150.3 (\pm 0.58)	21.1 (\pm 0.09)	55.5 (\pm 0.24)
$D = 5$	Equal-interval	170.2 (14.6%)	21.7 (1.8%)	66.2 (19.7%)
	SAA	159.1 (7.1%)	21.1 (-0.9%)	59.2 (7.1%)
	Ours (\pm s.d.)	148.5 (\pm 0.56)	21.3 (\pm 0.09)	55.3 (\pm 0.24)