

# Computational Intelligence

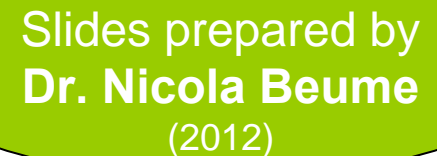
Winter Term 2017/18

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Lehrstuhl für Algorithm Engineering (LS 11)

Fakultät für Informatik

TU Dortmund



Slides prepared by  
**Dr. Nicola Beume**  
(2012)

enriched with slides by  
Prof. Dr. Boris Naujoks, TH Cologne

# The regular optimisation problem

- Minimize

$$f : \mathcal{X} \subset \mathbf{R}^n \longrightarrow \mathcal{Y} \subset \mathbf{R}$$

- Subject to

- Equality constraints

$$h(x) = 0 \quad \forall x \in \mathcal{X}$$

- Inequality constraints

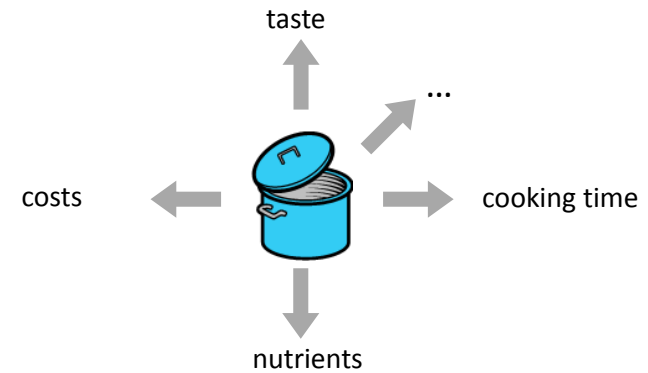
$$g(x) \leq 0 \quad \forall x \in \mathcal{X}$$

- Definitions

- $x \in \mathcal{X}$  is (valid) solution
- $\mathcal{X}$  search, parameter, or decision space
- $\mathcal{Y}$  objective space

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# Multiobjective Optimization



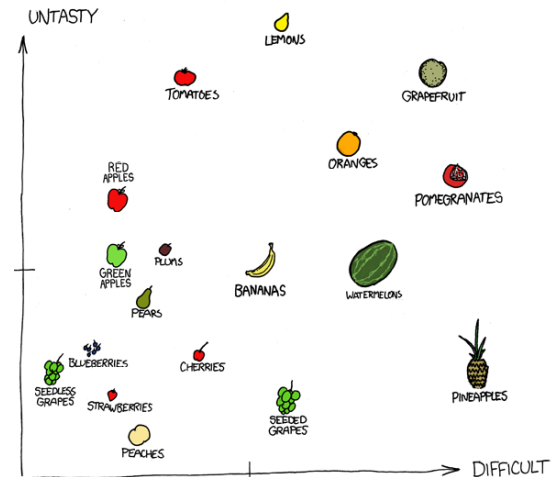
Real-world problems: various demands on problem solution  
 $\Rightarrow$  multiple conflictive objective functions

# Laptop Selection

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# Comparing Apples and Oranges



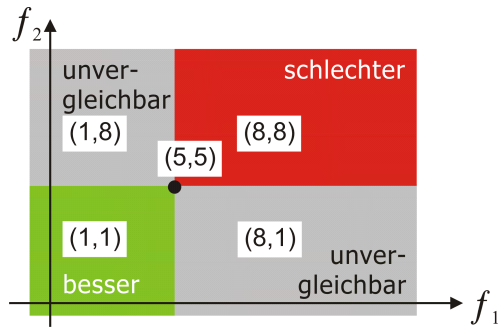
Von: <http://xkcd.com/388/>, modified

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# Multiobjective Optimization

## Multiobjective Problem

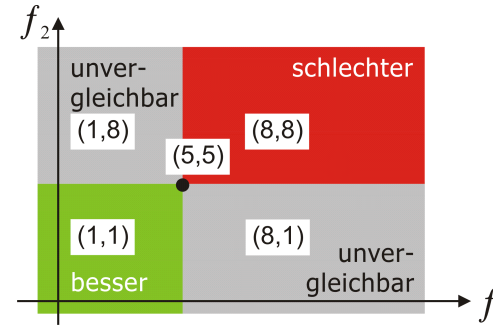
$$f : S \subseteq \mathbb{R}^n \rightarrow Z \subseteq \mathbb{R}^d, \quad \min_{\mathbf{x} \in \mathbb{R}^n} f(\mathbf{x}) = (f_1(\mathbf{x}), \dots, f_d(\mathbf{x}))$$



How to relate vectors?

# Pareto Dominance

partial order among vectors in  $\mathbb{R}^d$  and thus in  $\mathbb{R}^n$



$$(1, 1) \prec (5, 5) \prec (8, 8)$$

$$(1, 8) \parallel (5, 5) \parallel (8, 1)$$

$\mathbf{a} \preceq \mathbf{b}$ ,  $\mathbf{a}$  weakly dominates  $\mathbf{b}$  :  $\iff \forall i \in \{1, \dots, d\} : a_i \leq b_i$

$\mathbf{a} \prec \mathbf{b}$ ,  $\mathbf{a}$  dominates  $\mathbf{b}$  :  $\iff \mathbf{a} \preceq \mathbf{b}$  and  $\mathbf{a} \neq \mathbf{b}$ , i.e.,  $\exists i \in \{1, \dots, d\} : a_i < b_i$

$\mathbf{a} \parallel \mathbf{b}$ ,  $\mathbf{a}$  and  $\mathbf{b}$  are incomparable:  $\iff$  neither  $\mathbf{a} \preceq \mathbf{b}$  nor  $\mathbf{b} \preceq \mathbf{a}$ .

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# Aim of Optimization

Pareto front: set of optimal solution vectors in  $\mathbb{R}^d$ , i.e.,

$$PF = \{ \mathbf{x} \in Z \mid \nexists \mathbf{x}' \in Z \text{ with } \mathbf{x}' \prec \mathbf{x} \}$$

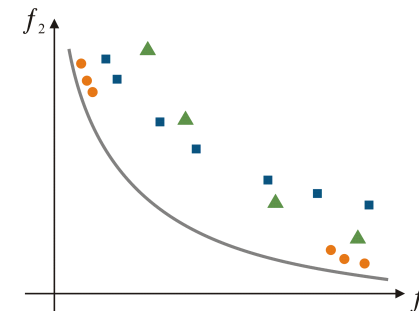
Aim of optimization: find Pareto front?

PF maybe infinitely large

PF hard to hit exactly in continuous space

$\implies$  too ambitious!

Aim of optimization: approximate Pareto front!



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# Scalarization

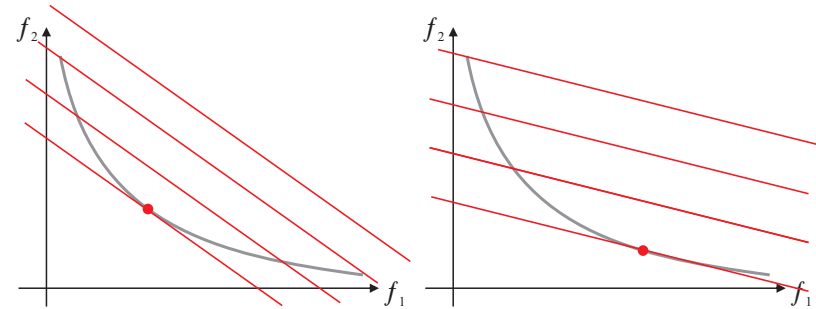
Isn't there an easier way?

Scalarize objectives to single-objective function:

$$f : S \subseteq \mathbb{R}^n \rightarrow Z \subseteq \mathbb{R}^2 \Rightarrow f_{scal} = w_1 f_1(\mathbf{x}) + w_2 f_2(\mathbf{x})$$

Result: single solution

Specify desired solution by choice of  $w_1, w_2$



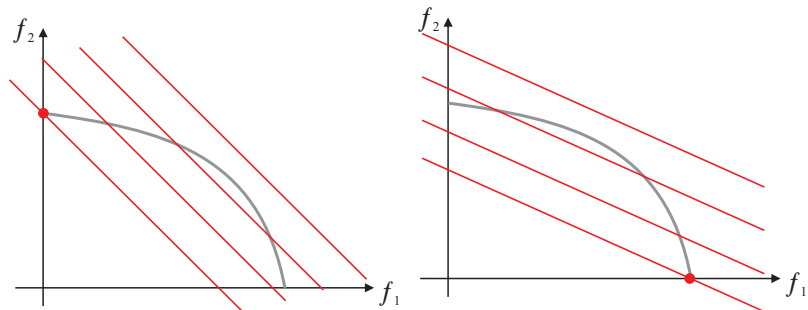
# Scalarization

Previous example: **convex** Pareto front

Consider **concave** Pareto front

⚡ only boundary solutions are optimal

⇒ scalarization by simple weighting is not a good idea



# Classification

**a-priori** approach

first specify preferences, then optimize

more advanced scalarization techniques (e.g. Tschebyscheff)

allow to access all elements of PF

**remaining difficulty:**

how to express your desires through parameter values!?

**a-posteriori** approach

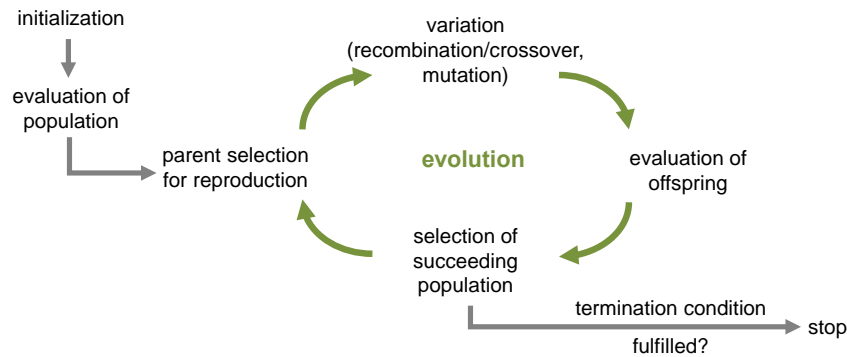
first optimize (approximate Pareto front), then choose solution

⇒ back to a-posteriori approach

⇒ state-of-the-art methods: evolutionary algorithms

## Evolutionary Algorithms

Evolutionary Multiobjective Optimization Algorithms (EMOA)  
Multiobjective Optimization Evolutionary Algorithms (MOEA)



What to change in case of multiobjective optimization?

**Selection!**

Remaining operators may work on search space only

## Selection in EMOA

Selection requires sortable population to choose best individuals

How to sort d-dimensional objective vectors?

**Primary selection criterion:**

use Pareto dominance relation to sort comparable individuals

**Secondary selection criterion:**

apply additional measure to incomparable individuals to enforce order

## Non-dominated Sorting

Example for primary selection criterion

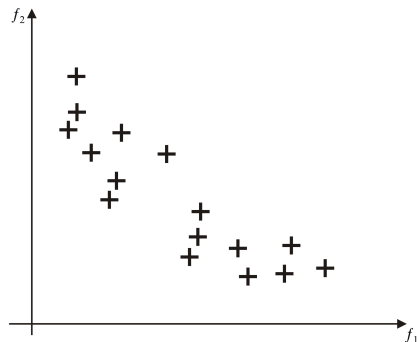
partition population into sets of mutually incomparable solutions (antichains)

**non-dominated set:** best elements of set

$$\text{NDS}(M) = \{x \in M \mid \nexists x' \in M \text{ with } x' \prec x\}$$

**Simple algorithm:**

iteratively remove non-dominated set until population empty



## Non-dominated Sorting

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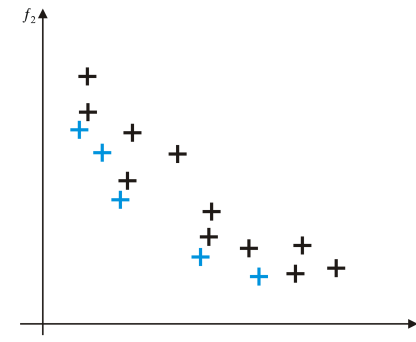
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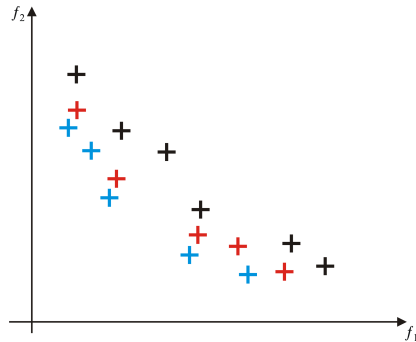
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## NSGA-II

Popular EMOA: Non-dominated Sorting Genetic Algorithm II

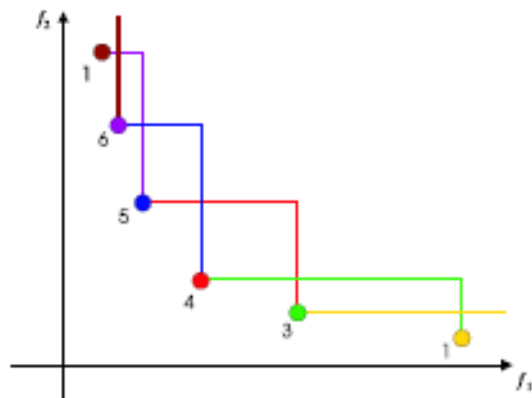
$(\mu + \mu)$ -selection:

- 1 perform non-dominated sorting on all  $\mu + \mu$  individuals
- 2 take best subsets as long as they can be included completely
- 3 if population size  $\mu$  not reached but next subset does not fit in completely:  
apply secondary selection criterion *crowding distance* to that subset
- 4 fill up population with best ones w.r.t. the *crowding distance*

## NSGA-II

Crowding distance:

1/2 perimeter of empty bounding box around point  
value of infinity for boundary points  
large values good



## Difficulties of Selection

imagine point in the middle of the search space

$d = 2$ : 1/4 better, 1/4 worse, 1/2 incomparable

$d = 3$ : 1/8 better, 1/8 worse, 3/4 incomparable

general: fraction  $2^{-d+1}$  comparable, decreases exponentially

⇒ typical case: all individuals incomparable

⇒ mainly secondary selection criterion in operation

Drawback of crowding distance:

rewards spreading of points, does not reward approaching the Pareto front

⇒ NSGA-II diverges for large  $d$ , difficulties already for  $d = 3$

## Difficulties of Selection

Secondary selection criterion has to be meaningful!

Desired: choose best subset of size  $\mu$  from individuals

How to compare sets of partially incomparable points?  
 $\Rightarrow$  use quality indicators for sets

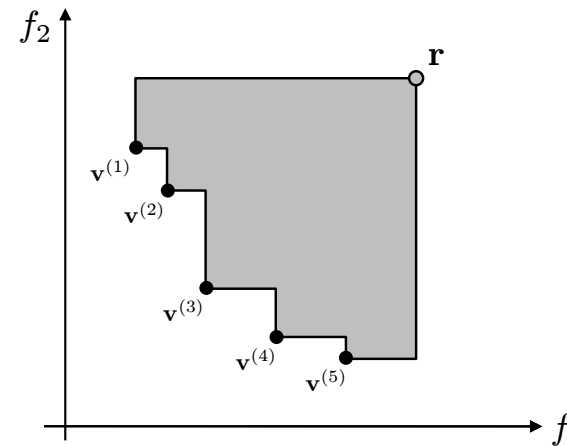
One approach for selection

$\Rightarrow$  for each point: determine contribution to quality value of set  
 $\Rightarrow$  sort points according to contribution

## Hypervolumen (S-metric) as Quality Measure

dominated hypervolume:

size of dominated space bounded by reference point



$$H(M, \mathbf{r}) := \text{Leb} \left( \bigcup_{i=1}^m [\mathbf{v}^{(i)}, \mathbf{r}] \right)$$

$$M = \{\mathbf{v}^{(1)}, \mathbf{v}^{(2)}, \dots, \mathbf{v}^{(m)}\}$$

$\mathbf{r}$  reference point

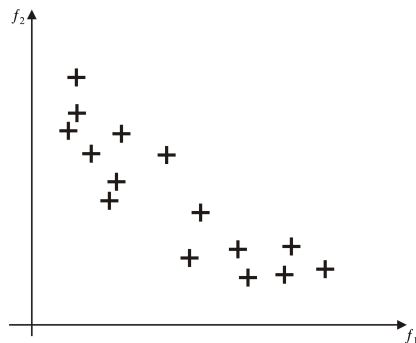
to be maximized

## SMS(S-Metric Selection)-EMOA

State-of-the-art EMOA

$(\mu + 1)$ -selection

- 1 non-dominated sorting
- 2 in case of incomparability: contributions to hypervolume of subset

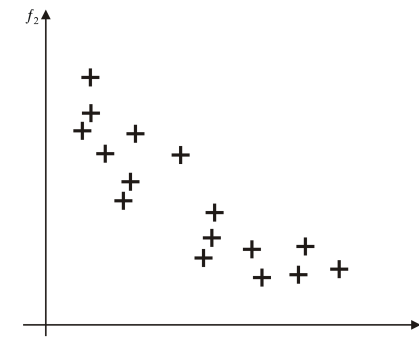


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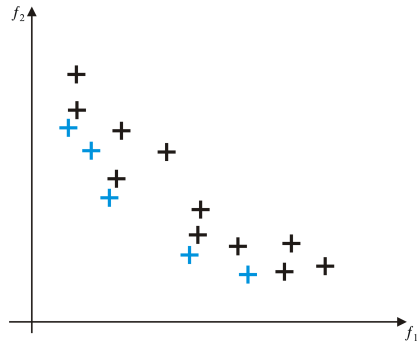


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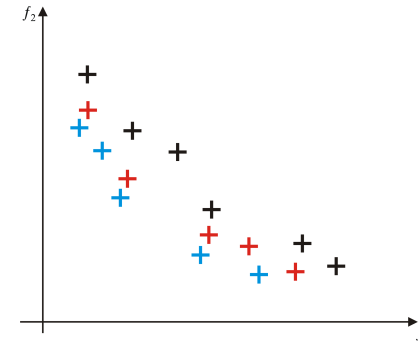


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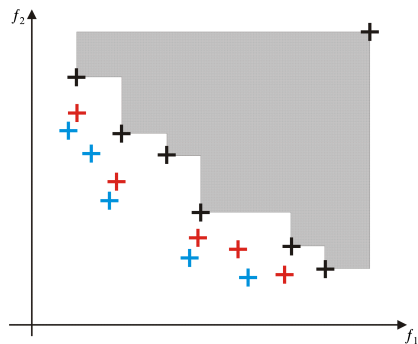


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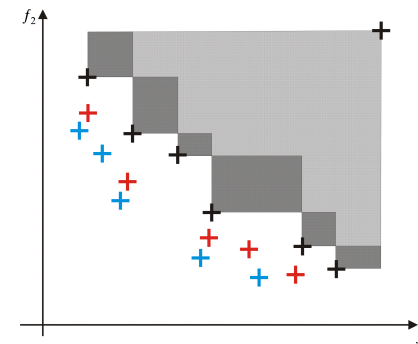


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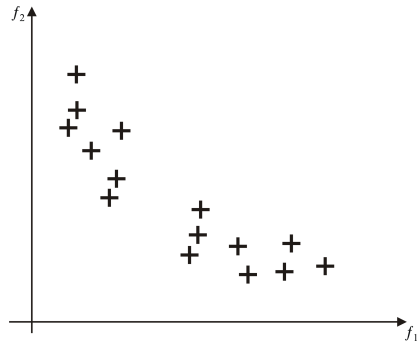


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## Computational complexity of hypervolume

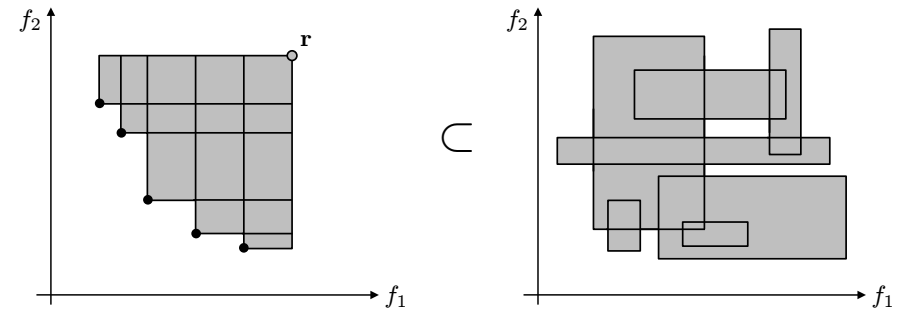
Lower Bound

$$\Omega(m \log m)$$

Upper Bound

$$O(m^{d/2} \cdot 2^{O(\log^* m)})$$

proof: hypervolume as special case of Klee's measure problem



## Conclusions on EMOA

NSGA-II

only suitable in case of  $d=2$  objective functions  
otherwise no convergence to Pareto front

SMS-EMOA

also effective for  $d > 2$  due to hypervolume  
hypervolume calculation time-consuming  
 $\Rightarrow$  use approximation of hypervolume

Other state-of-the-art EMOA, e.g.

- MO-CMA-ES: CMA-ES + hypervolume selection
- $\epsilon$ -MOEA: objective space partitioned into grid, only 1 point per cell
- MSOPS: selection acc. to ranks of different scalarizations

## Conclusions

- real-world problems are often multiobjective
- Pareto dominance only a partial order
- a priori: parameterization difficult
- a posteriori: choose solution after knowing possible compromises
- state-of-the-art a posteriori methods: EMOA, MOEA
- EMOA require sortable population for selection
- use quality measures as secondary selection criterion
- hypervolume: excellent quality measure, but computationally intensive
- use state-of-the-art EMOA, other may fail completely

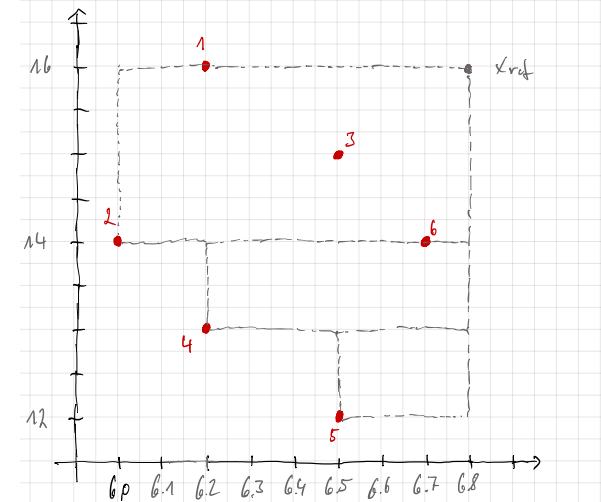
## Exercise

- Given the following table

Car	1	2	3	4	6	7
Consumption (l/100 km)	6.2	6.0	6.5	6.2	6.5	6.7
Price (T Euro)	16	14	15	13	12	14

- Draw the cars in objective space
- Calculate the hypervolume of the set wrt reference point (6.8; 16)

## Exercise – Solution



$$\begin{aligned} \text{Hypervolume: } & 2 \cdot 0.8 + 1 \cdot 0.6 + 1 \cdot 0.3 \\ & = 1.6 + 0.6 + 0.3 = 2.5 \end{aligned}$$