Introduction to Multi-Objective Optimization and its Applications

Laurent.Lemarchand@univ-brest.fr

Lab-STICC labsticc.univ-brest.fr/~lemarch



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deformation

$$S(a) = a^{2}$$

$$d(a) = 1000 + \frac{1.10^{-2}}{192 + 2.10^{5} + \frac{a^{4}}{12}}$$

$$a \le 0.1$$

$$1 \text{ meter } F$$

$$a = 1 \text{ meter } F$$

Y. Collette – Renault Technocentre





Y. Collette – Renault Technocentre



Decision process

Our goal is not to choose/decide ...



a priori search

- Priorizing bias (eg. Aggregation method)
- \blacktriangleright a posteriori search \rightarrow get whole set of solutions
 - Maybe difficult to analyze
- Interactive search
 - helps the decision process



Dominance

Our goal is to find good trade-offs

- How to compare solutions to each other ?
- Solution a *dominates* solution b if
 - a is as good as b for all of the optimization criteria i :
- ∀ i, f_i(a) | f_i(b)
 - There is at least one criterium j where a is better than b :
 - $\exists j, f_j(a) < f_j(b)$





Pareto front

V. Pareto (economist): *in some cases, you can not improve someone income without degrading somebody else*

- Non-dominated solutions set
 - Optimal solutions according to Pareto dominancy relationship
 - → <u>Pareto Set</u>

Mapping from decision to objective space \rightarrow Pareto Front :

 maximal/minimal : all of/a single solution(s) for a given objective function vector





Properties of Fronts

Many metrics for comparing fronts with each others or with (exact) Pareto front. Must take care of:

- Density → number of solutions
- Accurracy → close to Pareto front ●●●
- Sparsity → diversity of solutions ●●●



the best front



Comparison metrics

Many metrics for comparing fronts which each other or with (exact) Pareto front.

- Front \rightarrow scalar value
- Hypervolume \rightarrow compare two approximative fronts
- Inverse Generational Distance → compare to Pareto Front





Comparison metrics

Impact of the different metrics on comparison results

- Scale / range of values for each metric
 - Normalization requested or
- Implicit bias toward one objective
- Example : Kilos → tons for a single objective → inversed dominance

	t 1	•	12	80%t ₁ +	20%†2		
	cost	gart	bage	su	m	ra	nk
a	100 000	5000	5 000 000	81 000	1 080 000	3	1
b	80 000	10000	10 000 000	66 000	2 064 000	2	2
c	40 000	20000	20 000 000	36 000	4 032 000	1	3



Algorithms

Only a few of them here

- Aggregation based methods \rightarrow SOO
 - Weighted sum, Goal programming, Chebysheff, ...
- A method based on Linear Programming
 - ϵ -constraints \rightarrow transforms objective into constraints
 - Exact method for IP
- A non dominance based method
 - VEGA \rightarrow Process objectives independently



Combine objectives in a weighted sum

- min f(x) = (f1(x), f2(x), ..., fn(x))
- min f'(x) = $\omega_1.f1(x) + \omega_2.f2(x) + ... + \omega_n.fn(x)$ with $\omega_1 + ... + \omega_n = 1$
- If convex space, optimal point A tangeant to line of head -ω₁ / ω₂





Combine objectives in a weighted sum

- Problem for non convex fronts
 - Non combination of weights ω_i for some points (unsupported solutions)
- For points between b1 and b2, you can shift the line to obtain a better value for the sum



SOO methods for MOO problems

Goal programming

- min $f(x) = (f_1(x), f_2(x), ..., f_n(x))$
- $in f'(x) = |f_1(x) T_1| + |f_2(x) T_2| + ... + |f_n(x) T_n|$
- ▶ T₁, T₂, T_n are Target values for each objective
- Each objective can also be weighted
- Controlled bias

Lexicograph method

- Sort objectives by priority
- Optimize f_1 . If a single solution at optimal value f_1^* , stop.
- Else, optimize f_2 for solutions with f_1^* value, and so on
- Controlled bias



EMOA

Evolution Based Multi-Objective Algorithms

- Mainly based on dominance property
 - Evolution of a population \rightarrow neighborhood operators
 - Niching : fitness sharing/ crowding \rightarrow how to keep diversity
 - Elistism (e.g with archive) \rightarrow keep best individuals
- PAES : (1 + 1) + crowding + archive
- NSGA2 : (μ, λ) + population + crowding
- IBEA : indicator driven evolution

- [Knowles 1999] [Deb 1994]
- [Zitler 2004]

Many others : SPEA2, MOGA, ...



EMOA

A non Pareto based method: VEGA

- Vector Evaluated GA
 - A Genetic Algorithm
 - Objective changes for each sub-population selection





Generation G

EMOA

NSGA-II: sorting population by fronts

- Elitist reproduction
- Dominating fronts first
- Most isolated solutions of each front







EMOA

SMS-EMOA: guided by metrics on resulting front quality

- Example : hypervolume value obtained if you accept or reject a solution
- Remove s₁ or s₂ ?







EMOA

Pareto archived evolution Strategy

- Individual evolution by mutation
- Fixed size archive of ND individuals
 - New individuals checked against archive
- Grid based crowding







Applications

- Real time scheduling : preemptions vs laxity vs blocking resource – Parallel PAES
- Flash memory driver configuration : wearing vs latency vs mapping table size – Parallel PAES
- Weather routing : time to destination vs hardware and human stress PAES + heuristic
- Cloud federation storage : storage vs latency vs migration costs Matheuristic – NSGA2 + CPLEX







Critical applications with timing constraints

Definition and characteristics [Stankovic 1988]:

Processing inputs within a specified time
Correct behavior: functional correctness + timing correctness
Failures lead to severe damages
Limited resources etc.

Design and development challenges

Increasing **size**

Increasing **complexity:** timing constraints, concurrency, resources sharing, etc.

Important **non-functional requirements**: predictability, cost, response-time, resources consumption, etc. Multiple orthogonal **performance criteria**: improving one

criterion may lead to the degradation of another



Mapping functions into tasks

One solution = One mapping



Scheduling tasks and analysing results





Trade offs

- Laxity : capability to schedule additional functions without violating timing constraints
- Preemptions : # of interruptions of tasks by higher priority ones





Simulation is time consuming

Parallel asynchronous PAES with modified selection



[Efficient Parallel Multi-objective Optimization for Real-Time Systems Software Design Exploration, Bouaziz et al, Rapid System Prototyping Symposium 2016]



Ongoing : more rich models

- Shared ressources
- Multi-processor scheduling (partionned scheduling)

More possible objective functions #preemptions, #context switches, Σ laxity, Σ blocking-time, #shared ressources, #tasks, Σ response-times, ...



Many objectives: reduce dynamically #objectives

[Multi-Objective Design Exploration Approach for Ravenscar Real-time Systems, Bouaziz et al, JRTS 2018]

Flash Memory Driver Configuration

Operations

- Operations E/R/W
- E on blocks (wear)
- R/W on pages
- E before W



Good Flash Memory Configuration

Operations

- Operations E/R/W
- E on blocks (wear)
- R/W on pages
- E before W



@ mapping

- ▶ By page (PM) \rightarrow RAM cost
- ▶ By block (BM) \rightarrow #E cost
- ► Hybrid → %PM

BM vs PM choice for W

- depends on #pages to be written
 - \rightarrow PM < threshold < BM

Good Flash Memory Configuration

Operations

- Operations E/R/W
- E on blocks (wear)
- R/W on pages
- E before W

R/W response time

@ mapping

- ▶ By block (BM) \rightarrow #E cost
- ▶ By page (PM) \rightarrow RAM cost

%PM

► Hybrid → %PM

BM vs PM choice for W

- depends on #pages to be written
 - \rightarrow PM < threshold < BM





Parallelized Pareto Archived Evolution Strategy



[MaCACH: An adaptive cache-aware hybrid FTL mapping scheme using feedback control for efficient page-mapped space management, Boukhobza et al, *Journal of Systems Architecture*, 2015]



Flash Memory Configuration



Fronts

- convergency
- dispersion
 - 4 6 % PM
 - 30 54K erases
 - 0.55 1.05ms RT
- Design maker problem

Parallel version

Same results, linear speedups

Method	set size	runtime (100 iterations)
Pareto Front	17	- 7
single PAES	2	577 s
1-slave PAES	2	536 s
6-slaves PAES	2	$107 \mathrm{s}$



Yacht weather routing

Grand Surprise Polar Chart

Find the *best* route for a yacht

- Boat speed depends on
 - TWA : true wind angle
 - TWS : true wind speed
- Weather

wind (and waves ...) characteristics over the time





Yacht weather routing

Find the *best* route for a yacht

- Boat speed depends on
 - AWA : apparent wind angle
 - Wind speed
- Weather

wind (and waves ...) characteristics over the time





Basic weather routing: isochrones

Algorithm

- Time discretization
- Starting at point (x,y, t), compute all points reached at time t + %t
- Following direction (angle step %a)

% boatDir = k.♥a
(windDir, winSpeed) = weather(x,y,t)
boatSpeed = polar(windSpeed, windDir, boatDir)
(x',y', t'=t + ♥t) = addVector(xy, boatDir, boatSpeed*♥t)



destination



Basic Weather routing: isochrones

Cuts in the search tree \rightarrow heuristics

Possible angles





Basic Weather routing: mesh

Grid model

- Space discretization
- Dynamic Programming
 - \rightarrow shortest path







MOO Yacht Weather routing

Classical boat routing objectives

- Main : Time to destination min f₁(route, polar, weather)
- Fuel consomption
- Risk (strong waves, icebergs)
- Yacht routing
- Power management (windweel power plant)
- Boat wearing (e.g. Distance)
- Maneuvers effort (jibes, tacks, sail changes, ...)
- Human stress (difficulties related to weather) min f₂(route, @wind, strongwind, lightwind, jibes, tacks, ...)



MOO Yacht Weather routing

SOO (time) weather routing

- Basics of MOO algorithm
- MaxSea vs Isochrones vs Grid routing

	time			
route	MaxSea	Isochrone-based	Grid-based	
		routing	routing	
#1	1d03h00	0d21h44 ★	0d21h58	
#2	0d20h52	0d18h36	0d18h35 ★	
#3	1d14h40	1d13h10 ★	1d13h21	
#4	1d01h52	1d00h43	1d00h36 ★	
#5	1d06h45	1d07h22	1d06h35 ★	
#6	0d18h53	0d18h28	0d18h19 ★	

MOO (time & stress) weather routing

- Multiple EMOAs
- Way-points based chromosome



- 6 testcases
- Kruskall-Wallis non parametric test

beats r	PAES	$IBEA_{\epsilon}$	NSGA2	SPEA2
PAES	-	0.0000	0.0000	0.0000
$IBEA_{\epsilon}$	1.0000	-	0.2375	0.2588
NSGA2	1.0000	0.7625	-	0.4701
SPEA2	1.0000	0.7412	0.5299	-

Mathematical formulation of an optimization problem (Linear or Integer or Binary Programming)

- A carpenter can make at most 6 seats and 3 tables by day (8 hours of work)
 - He sells a table \$90 (working 1h15)
 - A seat, \$50 (working 45mn)

How to maximize his benefit? 90t + 50c = f(s) $75t + 45c \leq 480$ $0 \leq t \leq 3$ $0 \leq c \leq 6$



Linear programming : simplex method with O(2n) complexity – Branch&Bound for IP/BP resolution

















моо

MOO IP problem solving





Matheuristics Cloud storage

Mixing a MOIP with a MOEA (for 2 objectives min)

- Solving all IP programs of e-constraint too much time consuming
- Good solutions with weighted sum (supported solutions) \rightarrow input to MOEA

Availabilit

Durability

▶ Good solutions with MOEA → warmstart technique for MOIP





Cloud storage

Placing clients' objets (3 copies each) on storage devices

CSPs
 Optimize cost
 for CSP0



- Data inputs
 - Local storage (HDD, SSD, etc.), with capacity, wearing, perf, cost ...
 - Remote storage (HDD, SSD, etc.), capacity, rental cost, migration cost ...
 - Clients objects replicas, size, I/O workload, SLA, location
- Objective functions
 - Storage cost
 - Latency cost
 - Migration cost



- Constraints
 - Limited capacities
 - Limited IOPS
 - Clients' SLA



Cloud storage

Placing clients' objets (3 copies each) on storage devices





Lab : ROV mission

How to define the route for a ROV mission ?

- Define a route to a set of locations. Some ones may be ignored.
- Dive the ROV at any beacon
- Location have scores of interrest
- Brest Harbour beacons (buoys' anchors) inspection
 - Red score 1 🏓
 - Green score 2 📌
 - Others score 3 (urgency of inspection)







Lab PAES

TSP SOO ≠ TSPP MOO : All cities not mandatory

Travelling Salesman Problem with Profit

- 🕨 Data
 - G = (V, E)
 - Lengths $v_i \rightarrow v_j$
 - Profits p_i
- Bi-objective MOO
 - min Σv_i→v_j vs max Σp_i
 node v₁ must be included
 (not for us, no particular starting point)



Lab PAES

TSP : multi objective Travelling Salesman Problem

- How to solve a bi-objective problem with PAES ? evaluation functions :
- min Length (L)
- max Profit (P) \rightarrow min loss of profit
- How to encode solutions ?
- How to mutate solutions ?
- (possible operations ?)

Pareto front : **Values** of solutions



```
Lab
PAES
Input data

// Beacons Problem Data
typedef struct {
    int nbBeacons;
    int *urgency; // urgency[b] = v if the urgency associated to beacon b
    int **distances; // distance matrix for beacons
    double *lon, *lat; // locations of beacons, not used
} beacons_t;
```

		Lirgency of
	24	
	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	inspecting a
2	388	each beacon
3	634 596	
4	369 183 752 Number of	(similar here)
5	613 234 812 280 beacons	
	816 494 718 656 525	Distances between
	657 388 996 261 284 836	
	617 373 468 556 520 286 776	beacons (half
	786 427 723 613 471 79 750 284	symetric matrix)
	219 188 602 184 406 659 472 503 599	
	549 284 890 180 197 731 104 676 688 364	
	657 581 1286 431 513 1049 286 983 979 610 316	
	489 536 1048 367 490 1016 288 950 956 453 293 164	
	830 457 1024 468 216 632 447 692 567 609 341 656 623	
	783 395 886 472 192 451 466 511 377 583 389 705 682 178	
	331 349 305 469 588 592 711 374 593 297 607 890 750 812 774	
	824 725 1351 620 677 1216 340 1137 1148 778 480 198 335 765 806 10	68
	443 115 539 294 285 400 493 268 339 259 402 686 641 490 376 317 83	1
	559 220 564 382 310 275 576 211 224 375 472 769 724 467 307 386 92	7 116
	460 647 1094 464 651 1187 449 1028 1070 516 454 325 161 784 843 76	9 496 752 846
	437 351 245 507 567 520 747 279 515 369 645 938 822 679 655 106 11	06 285 348 875
	914 542 1026 574 309 571 505 651 624 707 434 750 727 106 140 832 8	42 515 447 888 799
	250 504 884 382 662 965 543 809 905 306 467 400 236 864 854 559 58	2 565 681 210 665 901
	327 148 456 296 397 497 536 290 456 203 432 729 665 611 492 191 87	7 116 227 719 211 632 509

1 2 3 4 5



Lab PAES Input data

Urgency of inspecting beacon (between 1 and 5 here)

Drawing beacons at their location according to their urgency





Lab PAES Coding a solution

Chromosome of fixed size (nb beacons)

What kind of structure ? Give an example

Sol 1595 60.34 % (length, urgency loss)





Lab PAES Coding a solution

- Chromosome of fixed size (nb beacons)
- Describe (in order) which beacons are visited (not all maybe) eg : 24 beacons, tour 8 → 5 → 3 → 0 → 7 → 12 → 8 chrom[24] = {-1 -1 -1 -1 -1 -1 8 5 -1 -1 -1 3 -1 -1 -1 -1 0 7 -1 -1 12 -1 -1}
- Sol 1595 60.34 % (length, urgency loss)







Lab PAES Algorithm





Lab PAES Algorithm









- Go to the PAES directory, and compile the achieved program corr paes cc corr_paesBeacons.c -o corr_paesBeacons -1m
- Play with it, modifying paes.dat, draw solutions, and beacon map

```
./corr_paesBeacons paes.dat beacons.dat
```



Now edit your own version and fill the evaluation function, looking for // LAB: tags in paesBeacons.c

Compile and test







- Use provided or your own version for testing the algorithm
- Plot time vs quality graph, varying #gens :
 - Quality is measured as hypervolume of solution front, front set is saved
 - Time is printed at each execution
- PAES: gens 1000000 archive 100 depth 4 starting with an archive of size 14 initial front in pfront0.out runtime (secs) 0.261 final archive of 41 sols final front in pfront.out final set in pset.out front plotted in pfront.pdf

Tools/hyp2D 9000 100 pfront.out

In order to measure quality, use

 \rightarrow it prints the HV

- To get the nadir point L value (U=100) sort -n -r pfront.out | head -1
- Use same nadir value for all HV computations (you can put many fronts in the same pfront file, separated by blank lines)





Use the same method for measuring convergency, computing average HV difference between initial and final fronts

Bonus exercise

- If time, try to improve the code with a local search technique
 - Look at 2-opt search operator for TSP, (Lin, 1965, n(n 3)/2 neighbours)



 Propose a way to introduce it into the code, as a local search technique, as a post optimization and/or at each evaluation





Lab : ROV mission extension

How to choose embedded equipment and route for a ROV mission ?

- Choose a motor version : the heaviest is the faster
- Choose a camera : the heaviest is the fastest (more performant)
- Choose a projector : the heaviest is the fastest
- Choose a route among a set of possible one, each has a length

 → minimize energy consumption, depending on total weight, and energy factors
 → minimize time depending on time factors



Lab : ROV mission

Data

Equipment	Weight	Time factor	Energy factor	
Motor 1	12	1	0.3	
Motor 2	14	0.7	0.4	
Motor 3	20	0.4	1.0	
Camera 1	3	1.0	0.5	
Camera 2	5	0.3	1.0	
Projector 1	1	1.0	0.5	
Projector 2	2	0.2	1.0	

Path order	Length	Time Factor
$A \rightarrow B \rightarrow C \rightarrow D$	12	1.0
$A \rightarrow B \rightarrow D \rightarrow C$	14	0.8
$A \rightarrow C \rightarrow B \rightarrow D$	13	0.7
$A \rightarrow C \rightarrow D \rightarrow B$	20	0.6
$A \rightarrow D \rightarrow B \rightarrow C$	40	0.4
$A \rightarrow D \rightarrow C \rightarrow B$	30	0.5

Use the TSP part of version 1

Energy consumption = W(rov) * TF(motor) * EF(motor) * L + EF(camera) + EF(Projector)

Mission time =

time₀*TF(path) + time₁*TF(motor) + time₂*TF(camera) + time₃*TF(projector)

Questions ?

