

A FAST ELITIST MULTIOBJECTIVE GENETIC ALGORITHM: NSGA-II

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1. MULTI-OBJECTIVE OPTIMIZATION USING NSGA-II

NSGA ([5]) is a popular non-domination based genetic algorithm for multi-objective optimization. It is a very effective algorithm but has been generally criticized for its computational complexity, lack of elitism and for choosing the optimal parameter value for sharing parameter σ_{share} . A modified version, NSGA-II ([3]) was developed, which has a better sorting algorithm , incorporates elitism and no sharing parameter needs to be chosen *a priori*. NSGA-II is discussed in detail in this.

2. GENERAL DESCRIPTION OF NSGA-II

The population is initialized as usual. Once the population is initialized the population is sorted based on non-domination into each front. The first front being completely non-dominant set in the current population and the second front being dominated by the individuals in the first front only and the front goes so on. Each individual in the each front are assigned rank (fitness) values or based on front in which they belong to. Individuals in first front are given a fitness value of 1 and individuals in second are assigned fitness value as 2 and so on.

In addition to fitness value a new parameter called ***crowding distance*** is calculated for each individual. The crowding distance is a measure of how close an individual is to its neighbors. Large average crowding distance will result in better diversity in the population.

Parents are selected from the population by using binary tournament selection based on the rank and crowding distance. An individual is selected in the rank is lesser than the other or if crowding distance is greater than the other ¹. The selected population generates offsprings from crossover and mutation operators, which will be discussed in detail in a later section.

The population with the current population and current offsprings is sorted again based on non-domination and only the best N individuals are selected, where N is the population size. The selection is based on rank and the on crowding distance on the last front.

3. DETAILED DESCRIPTION OF NSGA-II

3.1. Population Initialization. The population is initialized based on the problem range and constraints if any.

¹Crowding distance is compared only if the rank for both individuals are same

3.2. Non-Dominated sort. The initialized population is sorted based on non-domination ². The fast sort algorithm [3] is described as below for each

- for each individual p in main population P do the following
 - Initialize $S_p = \emptyset$. This set would contain all the individuals that is being dominated by p .
 - Initialize $n_p = 0$. This would be the number of individuals that dominate p .
 - for each individual q in P
 - * if p dominated q then
 - add q to the set S_p i.e. $S_p = S_p \cup \{q\}$
 - * else if q dominates p then
 - increment the domination counter for p i.e. $n_p = n_p + 1$
 - if $n_p = 0$ i.e. no individuals dominate p then p belongs to the first front; Set rank of individual p to one i.e. $p_{rank} = 1$. Update the first front set by adding p to front one i.e. $F_1 = F_1 \cup \{p\}$
- This is carried out for all the individuals in main population P .
- Initialize the front counter to one. $i = 1$
- following is carried out while the i^{th} front is nonempty i.e. $F_i \neq \emptyset$
 - $Q = \emptyset$. The set for storing the individuals for $(i + 1)^{th}$ front.
 - for each individual p in front F_i
 - * for each individual q in S_p (S_p is the set of individuals dominated by p)
 - $n_q = n_q - 1$, decrement the domination count for individual q .
 - if $n_q = 0$ then none of the individuals in the subsequent fronts would dominate q . Hence set $q_{rank} = i + 1$. Update the set Q with individual q i.e. $Q = Q \cup q$.
 - Increment the front counter by one.
 - Now the set Q is the next front and hence $F_i = Q$.

This algorithm is better than the original NSGA ([5]) since it utilize the information about the set that an individual dominate (S_p) and number of individuals that dominate the individual (n_p).

3.3. Crowding Distance. Once the non-dominated sort is complete the crowding distance is assigned. Since the individuals are selected based on rank and crowding distance all the individuals in the population are assigned a crowding distance value. Crowding distance is assigned front wise and comparing the crowding distance between two individuals in different front is meaning less. The crowding distance is calculated as below

- For each front F_i , n is the number of individuals.
 - initialize the distance to be zero for all the individuals i.e. $F_i(d_j) = 0$, where j corresponds to the j^{th} individual in front F_i .
 - for each objective function m
 - * Sort the individuals in front F_i based on objective m i.e. $I = sort(F_i, m)$.

²An individual is said to dominate another if the objective functions of it is no worse than the other and at least in one of its objective functions it is better than the other

- * Assign infinite distance to boundary values for each individual in F_i i.e. $I(d_1) = \infty$ and $I(d_n) = \infty$
- * for $k = 2$ to $(n - 1)$
 - $I(d_k) = I(d_k) + \frac{I(k+1).m - I(k-1).m}{f_m^{max} - f_m^{min}}$
 - $I(k).m$ is the value of the m^{th} objective function of the k^{th} individual in I

The basic idea behind the crowding distance is finding the euclidian distance between each individual in a front based on their m objectives in the m dimensional hyper space. The individuals in the boundary are always selected since they have infinite distance assignment.

3.4. Selection. Once the individuals are sorted based on non-domination and with crowding distance assigned, the selection is carried out using a ***crowded-comparison-operator*** (\prec_n). The comparison is carried out as below based on

- (1) non-domination rank p_{rank} i.e. individuals in front F_i will have their rank as $p_{rank} = i$.
- (2) crowding distance $F_i(d_j)$
 - $p \prec_n q$ if
 - $p_{rank} < q_{rank}$
 - or if p and q belong to the same front F_i then $F_i(d_p) > F_i(d_q)$ i.e. the crowding distance should be more.

The individuals are selected by using a binary tournament selection with crowded-comparison-operator.

3.5. Genetic Operators. Real-coded GA's use ***Simulated Binary Crossover (SBX)*** [2], [1] operator for crossover and ***polynomial mutation*** [2], [4].

3.5.1. Simulated Binary Crossover. Simulated binary crossover simulates the binary crossover observed in nature and is give as below.

$$c_{1,k} = \frac{1}{2}[(1 - \beta_k)p_{1,k} + (1 + \beta_k)p_{2,k}]$$

$$c_{2,k} = \frac{1}{2}[(1 + \beta_k)p_{1,k} + (1 - \beta_k)p_{2,k}]$$

where $c_{i,k}$ is the i^{th} child with k^{th} component, $p_{i,k}$ is the selected parent and β_k (≥ 0) is a sample from a random number generated having the density

$$p(\beta) = \frac{1}{2}(\eta_c + 1)\beta^{\eta_c}, \text{ if } 0 \leq \beta \leq 1$$

$$p(\beta) = \frac{1}{2}(\eta_c + 1)\frac{1}{\beta^{\eta_c+2}}, \text{ if } \beta > 1.$$

This distribution can be obtained from a uniformly sampled random number u between $(0, 1)$. η_c is the distribution index for crossover³. That is

$$\beta(u) = (2u)^{\frac{1}{(\eta_c+1)}}$$

$$\beta(u) = \frac{1}{[2(1-u)]^{\frac{1}{(\eta_c+1)}}}$$

³This determine how well spread the children will be from their parents.

3.5.2. Polynomial Mutation.

$$c_k = p_k + (p_k^u - p_k^l)\delta_k$$

where c_k is the child and p_k is the parent with p_k^u being the upper bound⁴ on the parent component, p_k^l is the lower bound and δ_k is small variation which is calculated from a polynomial distribution by using

$$\delta_k = \frac{1}{(2r_k)\eta_m + 1} - 1, \text{ if } r_k < 0.5$$

$$\delta_k = 1 - \frac{1}{[2(1 - r_k)]\eta_m + 1} \text{ if } r_k \geq 0.5$$

r_k is an uniformly sampled random number between $(0, 1)$ and η_m is mutation distribution index.

3.6. Recombination and Selection. The offspring population is combined with the current generation population and selection is performed to set the individuals of the next generation. Since all the previous and current best individuals are added in the population, elitism is ensured. Population is now sorted based on non-domination. The new generation is filled by each front subsequently until the population size exceeds the current population size. If by adding all the individuals in front F_j the population exceeds N then individuals in front F_j are selected based on their crowding distance in the descending order until the population size is N . And hence the process repeats to generate the subsequent generations.

4. USING THE FUNCTION

Pretty much everything is explained while you execute the code but the main arguments to get the function running are population and number of generations. Once these arguments are entered the user would be prompted for number of objective functions and number of decision variables. Also the range for the decision variables will have to be entered. Once preliminary data is obtained, the user is prompted to modify the **objective function**.

Have fun and feel free to modify the code to suit your need!

REFERENCES

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⁴The decision space upper bound and lower bound for that particular component.