Points: 15 AutoML 8th Assignment

General constraints for code submissions Please adhere to these rules to make our and your life easier! We will deduct points if your solution does not fulfill the following:

- If not stated otherwise, we will use exclusively Python 3.6.
- If not stated otherwise, we expect a Python script, which we will invoke exactly as stated on the exercise sheet.
- Your solution exactly returns the required output (neither less nor more) you can implement a --verbose option to increase the verbosity level for developing.
- Add comments and docstrings, so we can understand your solution.
- (If applicable) The README describes how to install requirements or provides addition information.
- (If applicable) Add required additional packages to requirements.txt. Explain in your README what this package does, why you use that package and provide a link to it's documentation or GitHub page.
- (If applicable) All prepared unittests have to pass.
- (If applicable) You can (and sometimes have to) reuse code from previous exercises.

From the lecture you have learned everything about Multi-criteria Optimization. As you have already implemented EAs and BO you are tasked with implementing various small methods you would need to use those implementations for multi-objective optimization.

1. A-priori procedures

[2 points]

Complete the code in src/apriori for the presented a-priori methods from the lecture for determining an optimal point with multiple-criteria and pass the corresponding unittests.

(a) Implement the weighted total

[1pt.]

Your implementation should satisfy the test in test_test_a_priori.py::TestAPrioriWeightedSum.

(b) Implement the lexicographic procedure

[1pt.]

Your implementation should satisfy the test in test_test_a_priori.py::TestLexicographical.

2. Pareto front

3 points

In this exercise we'll be using the Wine classification dataset. We will use a simplified version where the criteria you optimize for acidity and nonflavanoids (ash in the 3D example). Complete the method pareto in src.pareto to determine the pareto front on this data. For simplicity sake we always minimize, i.e. your objective is to find the wine with the lowest acidity and nonflavanoids.

Your implementation should satisfy the test in test_test_paret_front.py::TestParetoFront.

3. Non-Dominated Sorting

[3 points]

Implement the non-dominated sorting mechanism as presented in the lecture (NDS in src.pareto).

Your implementation should satisfy the test in test_test_paret_front.py::TestNDS.

4. Crowding Distance

[3 points]

Implement the crowding distance method. For this exercise you are given a front of points for which you have to compute the distance to it's neighbors (crowdingDist in src.pareto).

Your implementation should satisfy the test in test_test_paret_front.py::TestCD.

5. Compute the Hypervolume

[3 points]

Compute the hypervolume for a given front and a corresponding reference point. For ease of implementation you will only have to implement a method that computes the hypervolume in 2D, i.e. the area of a polygon¹, see computeHV2D in src.pareto.

Your implementation should satisfy the test in test_test_paret_front.py::TestHV.

¹https://en.wikipedia.org/wiki/Shoelace_formula

6. Code Style [1 point]

On every exercise sheet we will also make use of pycodestyle² to adhere to a common python standard. Your code will be automatically evaluated on every push and you will be informed if the test fails. To check it locally, first run pip install pycodestyle and then run pycodestyle --max-line-length=120 src/to check your source file folder. Alternatively run make checkstyle

 $^{^2}$ former pep8