

Constrained Bayesian Optimisation with Knowledge Gradient

Juan Ungredda

University of Warwick



Constrained KG

Non-constrained KG:

$$KG(x) = \mathbb{E}[\max_{x'} \{\mu^{n+1}(x')\} | x^{n+1} = x]$$

Constrained KG with Probability of Feasibility (pf):

$$c - KG(x) = \mathbb{E}[\max_{x'} \{pf^{n+1}(x')\mu^{n+1}(x')\} | x^{n+1} = x]$$

Constrained KG corrected*:

$$c - KG(x) = \mathbb{E}[\max_{x'} \{pf^{n+1}(x')\mu^{n+1}(x') + (1 - pf^{n+1}(x'))M\} | x^{n+1} = x]$$

where $M \in \mathbb{R}$ is the penalisation for sampling points in an infeasible region. It's commonly assumed to be zero.

Constrained KG

Benefits

- ▶ Takes into account that constraints change for each possible x^{n+1} considered.
- ▶ Assuming $M = 0$ may give "benefit" to infeasible regions. A more general approach avoids that problem.

Limitations

- ▶ Computationally expensive compared to constrained Expected Improvement. However, it's possible to make an efficient implementation by using gradients.
- ▶ M may be need to chosen by the decision maker.

Results

benchmark Method:

- ▶ Constrained Expected Improvement. i.e. Expected Improvement times Probability of feasibility.

Test Functions:

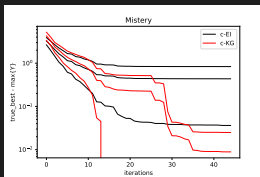
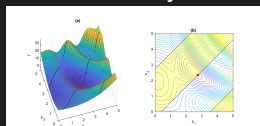
- ▶ New Branin, test function 2, and Mystery function. Non-noisy and constrained test functions.

Important Remark:

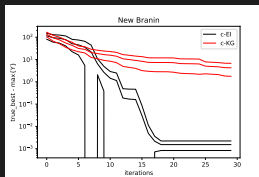
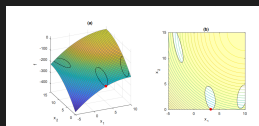
- ▶ In the last evaluation of our approach, the function is sampled according to Expected Improvement times the probability of feasibility.

Plots

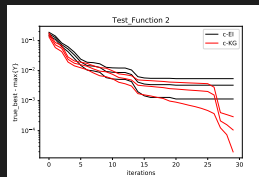
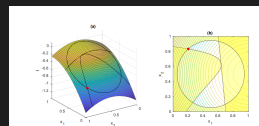
Mistery



New Branin



Test function 2



Gradient Information

- ▶ Numerical methods to optimise KG rely on ∇KG . Quantity can be obtained either by Finite Difference or Analytically.

$$\nabla cKG(x) = \nabla \mathbb{E}[\max_{x'} \{pf^{n+1}(x')\mu^{n+1}(x')\} | x^{n+1} = x]$$

Once solved, the inner optimisation problem,

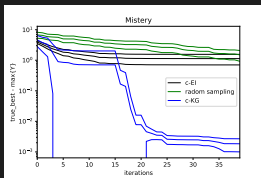
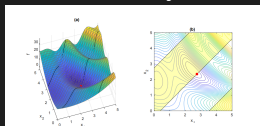
$$\nabla cKG(x) = \mathbb{E}[\nabla \{pf^{n+1}(x^*; x^{n+1})\mu^{n+1}(x^*; x^{n+1})\} | x^{n+1} = x]$$

Potential issue with Finite Differences:

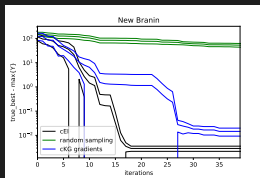
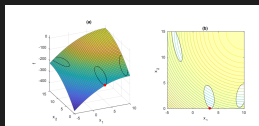
- ▶ Since the expectations is calculated only over a few values slight deviations of x^* affect greatly the outer gradient estimation.

Results with Analytical Gradients

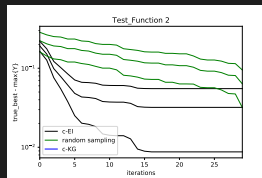
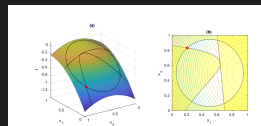
Mistery



New Branin



Test function 2



Multi-Objective Constrained Optimisation

- ▶ Multi-Objective formulation using linear scalarisation.

$$KG(x'; \theta) = \mathbb{E}_y[\max_{x'} \theta \mu^{n+1}(x') | x^{n+1} = x', \theta]$$

where the policy is,

$$maKG(x') = \mathbb{E}_\theta[KG(x'; \theta)]$$

- ▶ Multi-Objective constrained formulation

$$KG(x'; \theta) = \mathbb{E}_y[\max_{x'} \theta \mu^{n+1}(x') pf^{n+1}(x') | x^{n+1} = x', \theta]$$

where the policy is,

$$maKG(x') = \mathbb{E}_\theta[KG(x'; \theta)]$$

Work to do

Main line of work

- ▶ Constrained Multi-Objective problem

Secondary line of work

- ▶ Include noisy test functions.
- ▶ Set dynamically the M penalization.