Heuristic Optimization Techniques

Exercise 3

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1 Advanced Local Search Description

We implemented a General Variable Neighbourhood Search based on our four neighbourhoods from assignment 2, namely Ordering 1-shift (sho), Shift Edges (moe), Max-Crossing Neighbourhood (map) and Min-Max-crossing ordering (mmc). For a neighbourhood description please look report-2.

Our previous approach of computing the number of crossings was a little bit inefficient: To create a neighbour we copied the old solution, made a change to generate a neighbour and finally used delta evaluation to compute the number of crossings in a fast way. However copying the solution was not so fast and we spent a lot of time recreating our approach. Now solutions are only copied when a better neighbour was found and we experienced a speedup of roughly 4 for our neighbourhoods. In that way we were able to run Variable Neighbourhood Searches in the given time frame.

From the theory we expected the results to be different, when using the same neighbourhoods but in a different order on the same problem. We were able to confirm this statement empirically. On each instance we experienced the best results when using a neighbourhood that shifts edges to another page and then improving the ordering (See Appendix for a graphical view).

2 Experimental Setup

We tested our program on our local computer because in this assignment we used cmake for crossplattform development and the boost library. The needed tools were not installed on Eowyn nor Behemoth therefore we decided to test our application on our computers. The test environment for the results are a Intel Core i7-2600K processor on Ubuntu 15.10. Our code is written in C++11 and it was compiled with gcc 5.2.1.

3 Results

For the evaluation we use the following keys:

- \bullet g = greedy construction heuristic
- sho = shift ordering neighbourhood
- moe = move edge neighbourhood
- map = Max crossing page neighbourhood
- mmc = Min-Max crossing ordering neighbourhood
- f = first-improvement step function
- r = random step function
- $\bullet\,$ v
ns = Variable Neighbourhood Search

3.1 Results of VNS applied with two neighbourhoods

| | g+vns[sho+f,moe+f] | | g+vns[mmc+f,map+f] | |
|-----------------------------|--------------------|-------------------------|--------------------|----------------------------|
| Instance | Obj | Time | Obj | Time |
| automatic-1.txt | 9 | $4.35~\mathrm{ms}$ | 19 | $6.99~\mathrm{ms}$ |
| automatic-2.txt | 0 | 14.18 ms | 3 | 23.29 ms |
| $automatic \hbox{-} 3.txt$ | 49 | 100.55 ms | 78 | $40.93~\mathrm{ms}$ |
| automatic-4.txt | 7 | $154.01~\mathrm{ms}$ | 36 | $8.42~\mathrm{ms}$ |
| $automatic \hbox{-} 5.txt$ | 10 | $109.48~\mathrm{ms}$ | 12 | 22.82 ms |
| $automatic \hbox{-} 6.txt$ | 7456783 | 900000.00 ms | 6327391 | $175168.00~\mathrm{ms}$ |
| $automatic \hbox{-} 7.txt$ | 21999 | 900000.00 ms | 23545 | $5587.51~\mathrm{ms}$ |
| automatic-8.txt | 596130 | 900000.00 ms | 402355 | $181285.00~\mathrm{ms}$ |
| automatic-9.txt | 814918 | $900000.00~\mathrm{ms}$ | 601204 | $900000.00 \; \mathrm{ms}$ |
| $automatic \hbox{-} 10.txt$ | 28523 | $900000.00~\mathrm{ms}$ | 27215 | $27286.30~\mathrm{ms}$ |

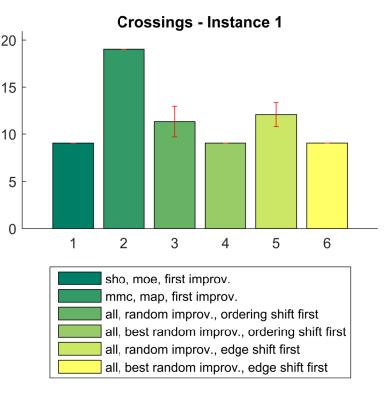
3.2 Results of VNS with all neighbourhoods with randomized step functions

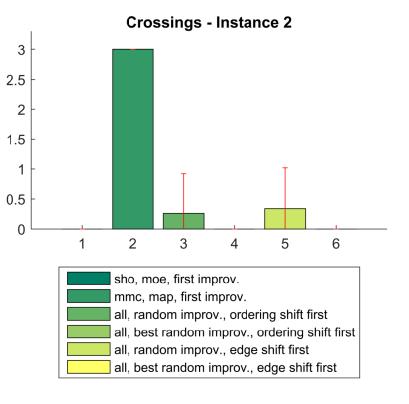
| | g+vns[mmc+r,map+r,sho+r,moe+r] | | | | | | |
|-----------------|--------------------------------|----------|-------------|-----------------------|----------------------|------|--|
| Instance | Best Obj | Mean Obj | Std Dev Obj | Mean Time | Std Dev Time | Runs | |
| automatic-1.txt | 9 | 11.32 | 1.61 | 621.60 ms | 85.31 ms | 50 | |
| automatic-2.txt | 0 | 0.26 | 0.66 | $1478.52~\mathrm{ms}$ | $122.67~\mathrm{ms}$ | 50 | |
| automatic-3.txt | 42 | 48.74 | 3.35 | $6015.53~\mathrm{ms}$ | $936.27~\mathrm{ms}$ | 50 | |
| automatic-4.txt | 0 | 2.60 | 1.89 | $3216.76~\mathrm{ms}$ | $364.00~\mathrm{ms}$ | 50 | |
| automatic-5.txt | 2 | 4.64 | 1.35 | $3503.22~\mathrm{ms}$ | $369.22~\mathrm{ms}$ | 50 | |

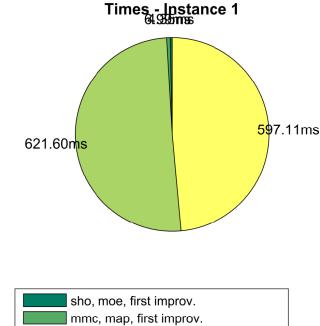
| | g+vns[map+r,mmc+r,moe+r,sho+r] | | | | | | |
|-----------------------------|--------------------------------|------------|-------------|-----------------------|----------------------|----------|--|
| Instance | Best Obj | Mean Obj | Std Dev Obj | Mean Time | Std Dev Time | Runs | |
| automatic-1.txt | 9 | 12.06 | 1.26 | 597.11 ms | $74.62~\mathrm{ms}$ | 50 | |
| automatic-2.txt | 0 | 0.34 | 0.68 | $1492.39~\mathrm{ms}$ | $142.34~\mathrm{ms}$ | 50 | |
| automatic-3.txt | 40 | 50.80 | 3.36 | $4819.61~\mathrm{ms}$ | $686.03~\mathrm{ms}$ | 50 | |
| automatic-4.txt | 0 | 3.80 | 2.16 | $3660.42~\mathrm{ms}$ | $506.85~\mathrm{ms}$ | 50 | |
| automatic-5.txt | 3 | 4.82 | 1.19 | $3336.54~\mathrm{ms}$ | $428.98~\mathrm{ms}$ | 50 | |
| | | | | | | | |
| | g+vns[mmc+r,map+r] | | | | | | |
| Instance | Best Obj | Mean Obj | Std Dev Obj | Mean Time | e Std Dev Time | e Runs | |
| automatic-6.txt | 2092733 | 2194286.00 | 138977.55 | 900000.00 ms | s 0.00 ms | s 3 | |
| automatic-7.txt | 24235 | 24578.00 | 246.73 | 34735.63 ms | s 7540.72 ms | ~ 3 | |
| automatic-8.txt | 392710 | 394370.33 | 1225.99 | 487229.67 ms | 57619.84 ms | ~ 3 | |
| automatic-9.txt | 643847 | 671164.33 | 19356.36 | 849122.67 ms | 35975.91 ms | ~ 3 | |
| $automatic \hbox{-} 10.txt$ | 26732 | 26795.67 | 59.42 | 268704.67 ms | s 28534.18 ms | ~ 3 | |
| | | | | | | | |
| | g+vns[map+r,mmc+r,moe+r,sho+r] | | | | | | |
| Instance | Best Obj | Mean Obj | Std Dev Obj | Mean Time | e Std Dev Time | e Runs | |
| automatic-6.txt | 2000002 | 2066923.33 | 53353.30 | 900000.00 ms | s 0.00 ms | s 3 | |
| automatic-7.txt | 9934 | 10488.33 | 544.29 | 900000.00 ms | 0.00 ms | ~ 3 | |
| automatic-8.txt | 271187 | 273062.33 | 1555.14 | 900000.00 ms | 0.00 ms | ~ 3 | |
| automatic-9.txt | 394551 | 414834.00 | 14379.36 | 900000.00 ms | 0.00 ms | ~ 3 | |
| automatic-10.txt | 22182 | 22375.33 | 270.59 | 900000.00 ms | 0.00 ms | s 3 | |

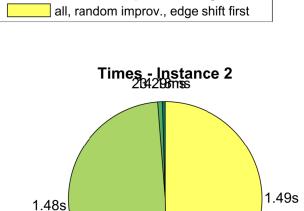
4 Appendix

We also provide some additional figures for a better visual representation. The following ten figure show the mean objective function on the left side (including std-dev for randomized runs) and the run time in form of pie charts on the right side respectiveley.

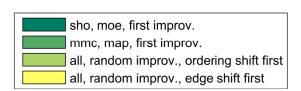


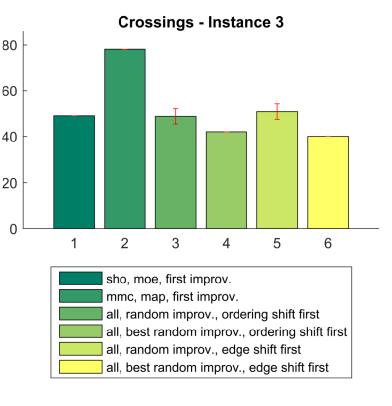


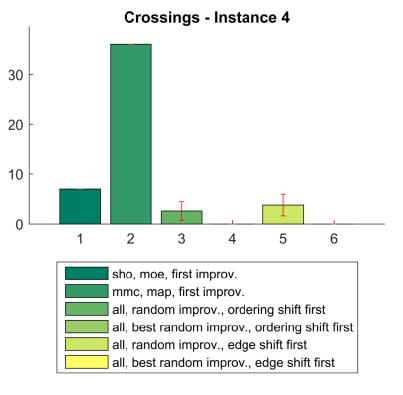


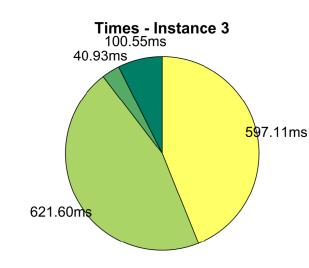


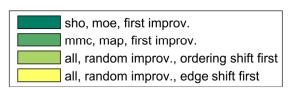
all, random improv., ordering shift first

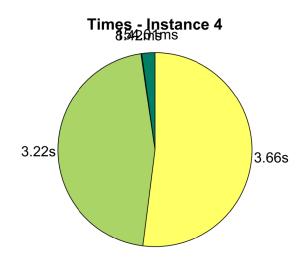


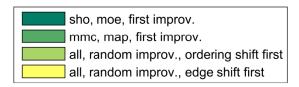


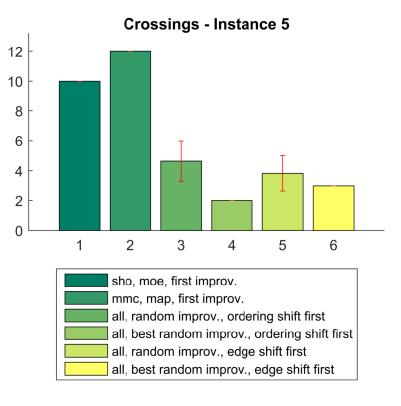


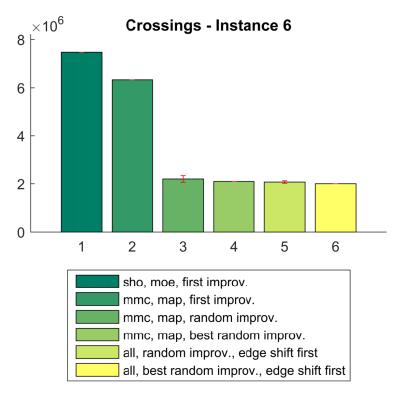


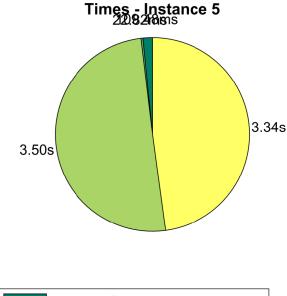


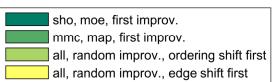


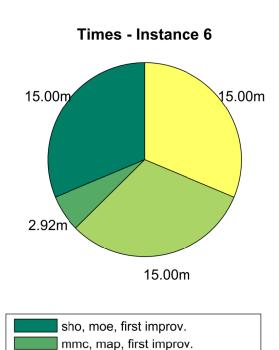












mmc, map, random improv.

all, random improv., edge shift first

