

Ant Colony Optimization

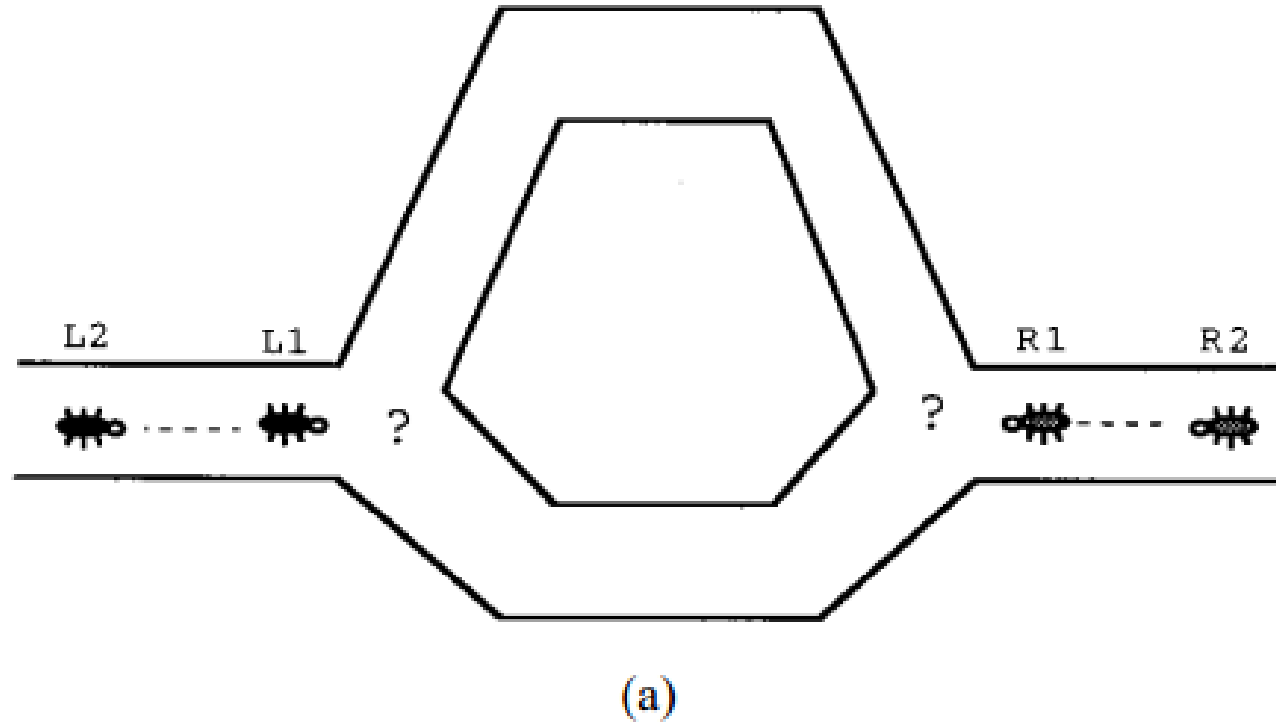
Bocheng Lin

2024.1.26

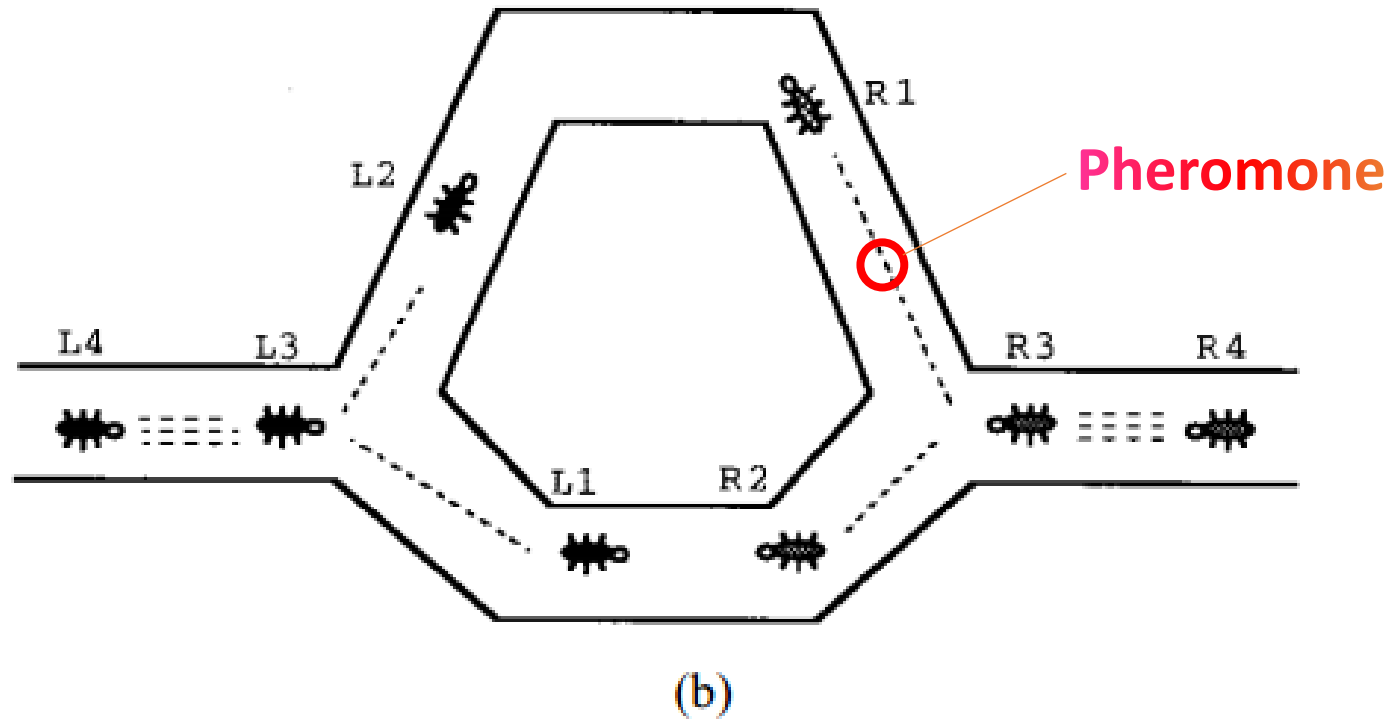
PART I

What is ACO?

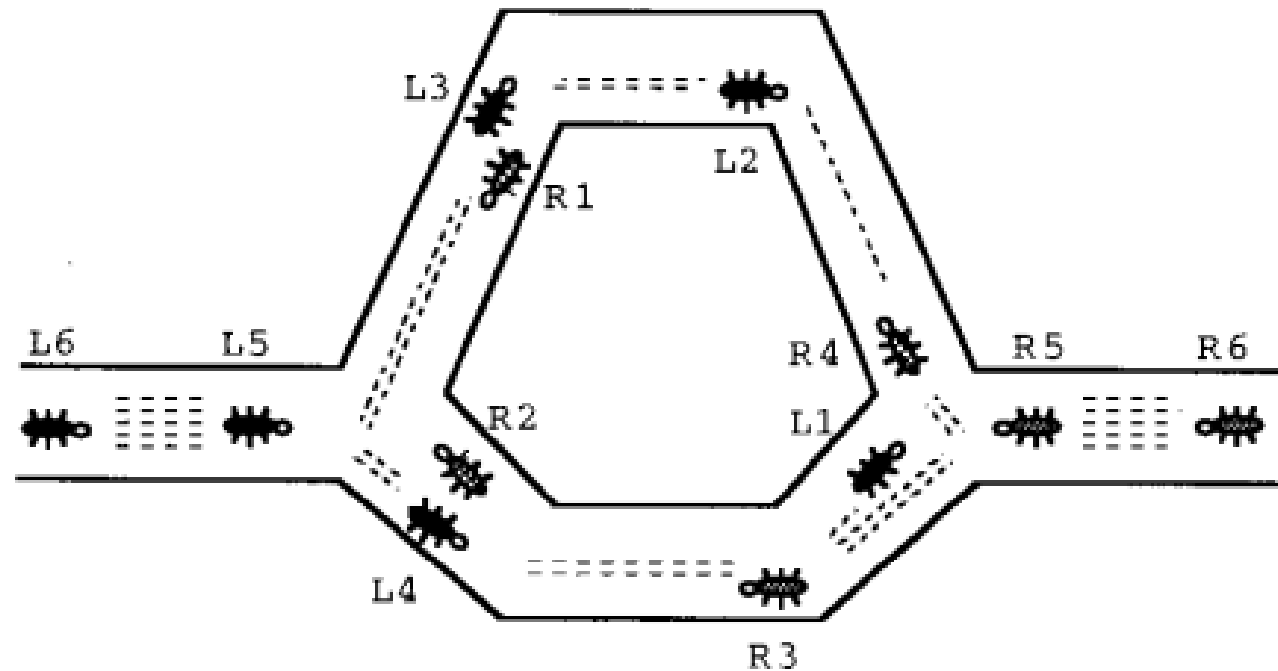
Ants arrive at a decision point. How real ants find a shortest path?



**Some ants choose upper path,
and some the lower path, randomly.**

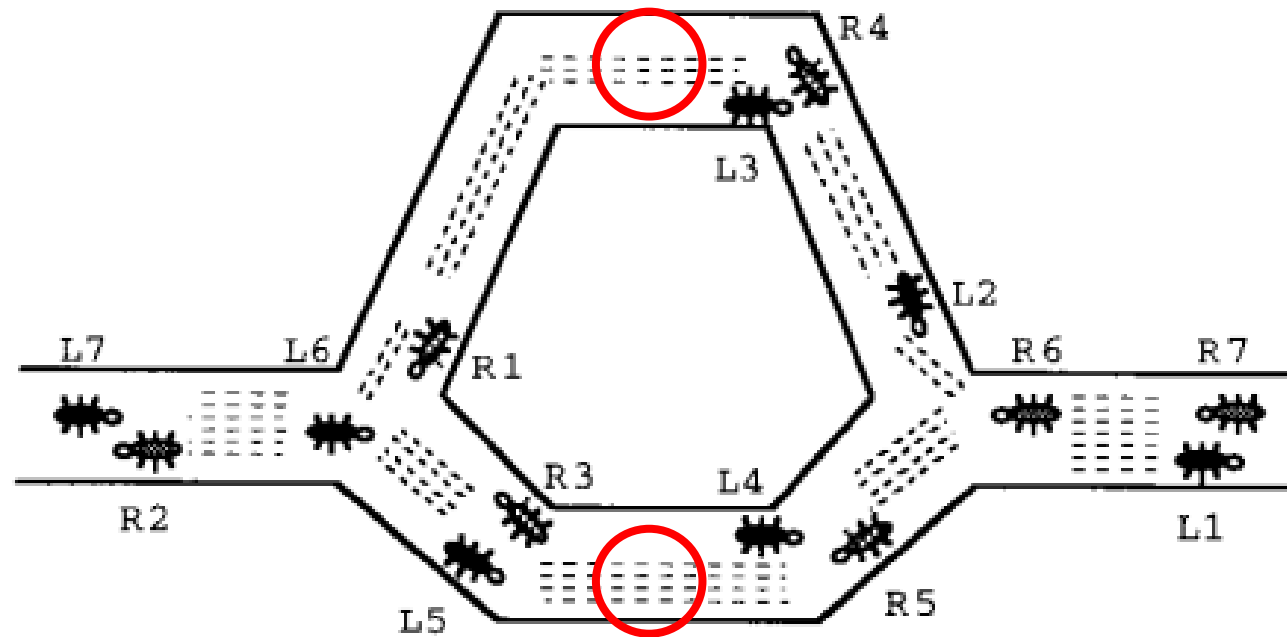


The ants move at same speed, so the ants choose shorter path reach opposite point faster.



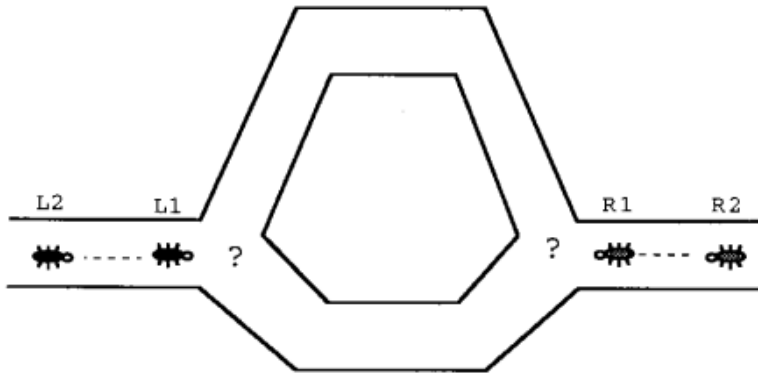
(c)

Pheromone accumulates at a
higher rate on shorter path.

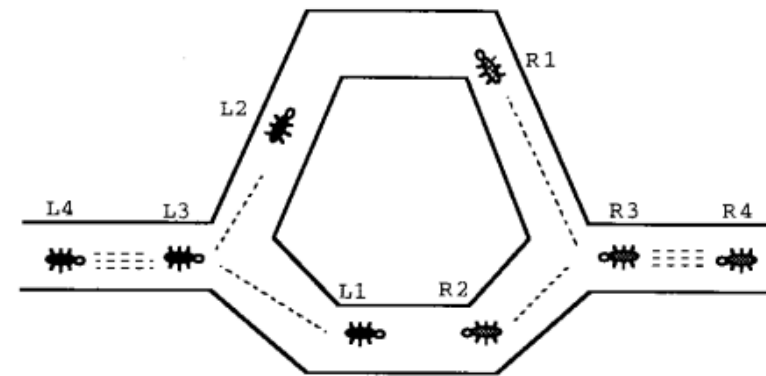


(d)

This is how ants find shorter path.

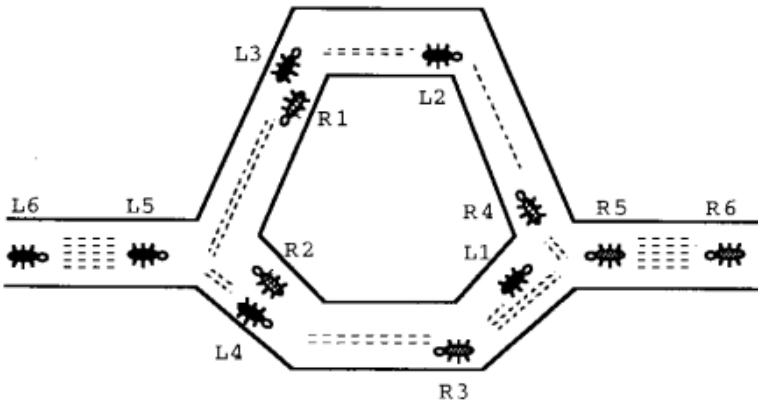


(a)

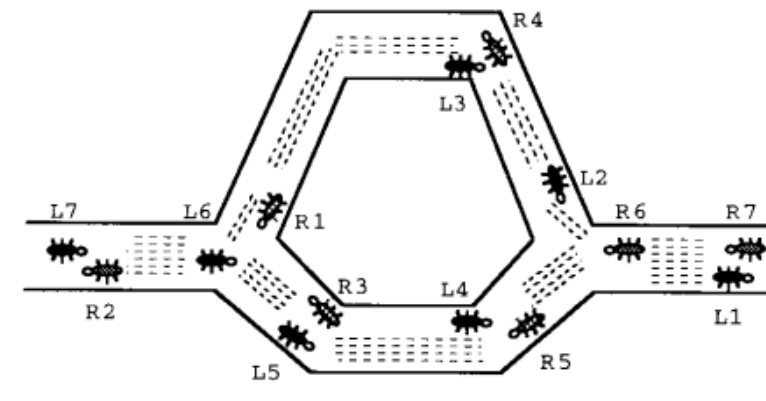


(b)

Pheromone



(c)

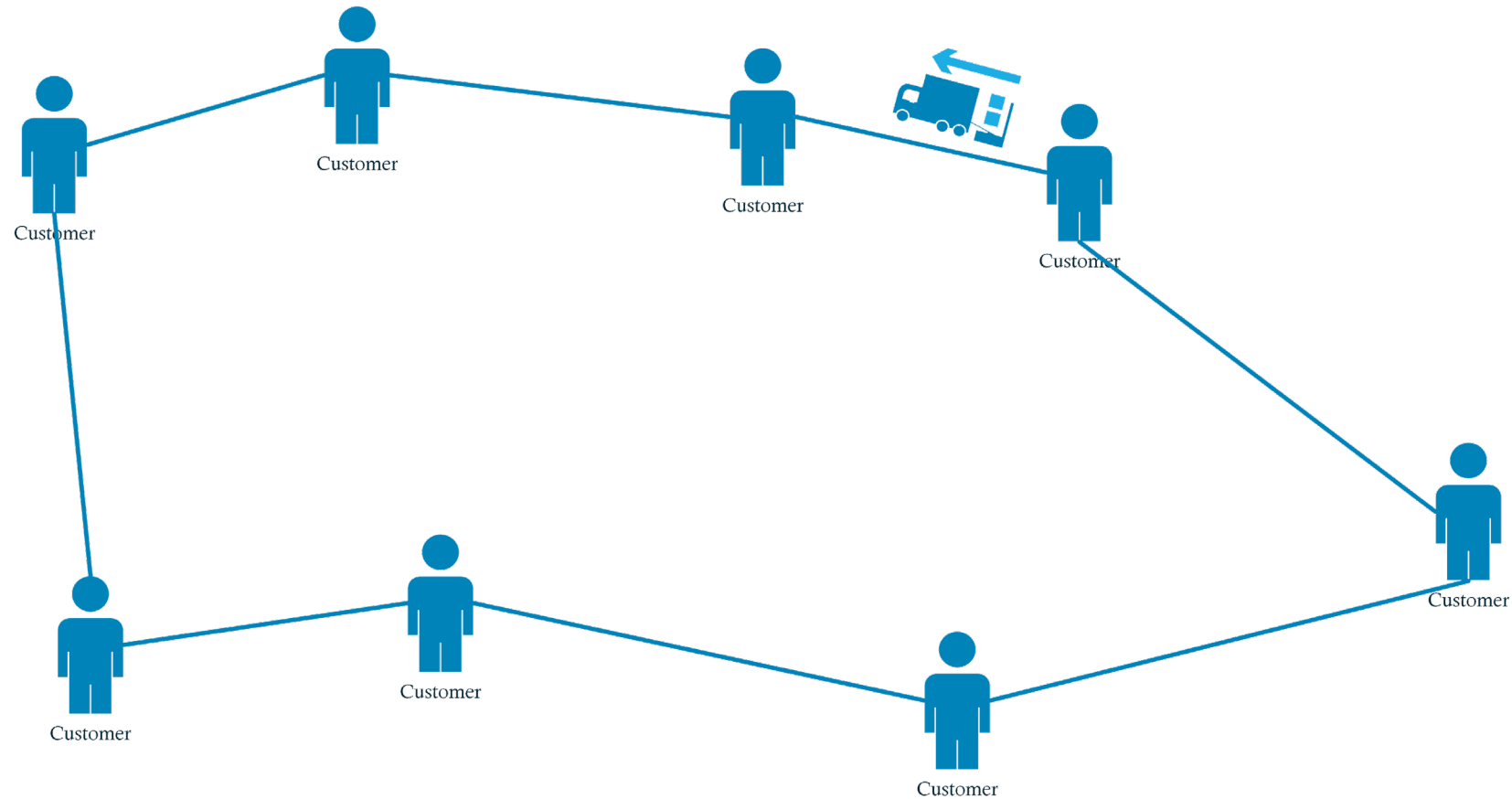


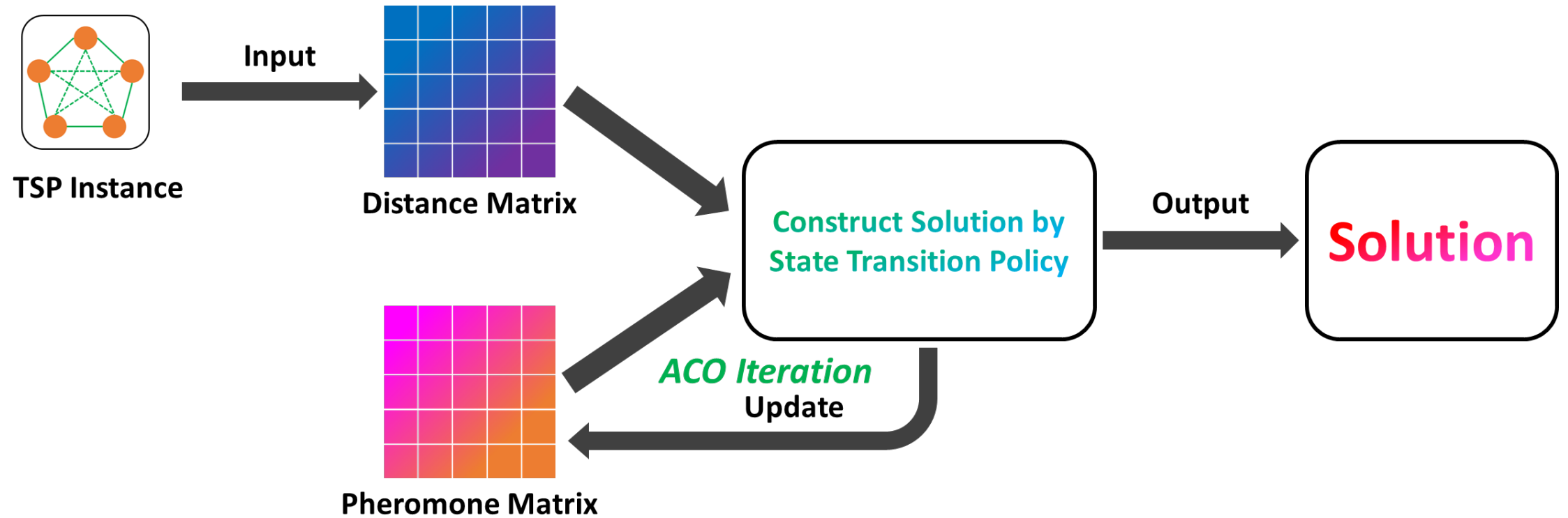
(d)

How ants find shortest path on more complex graph?

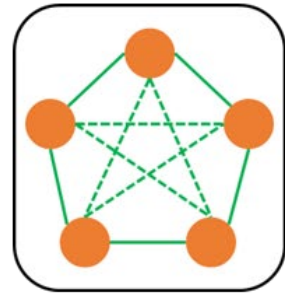
Travelling Salesman Problem

TSP





A graph contains n nodes



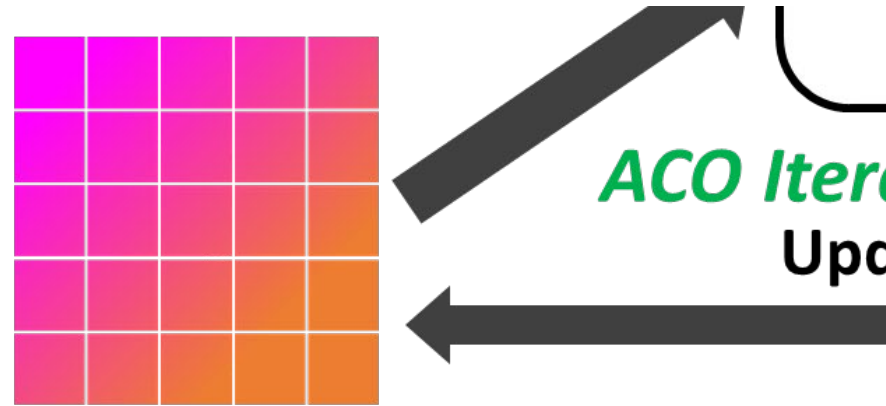
TSP Instance

Input



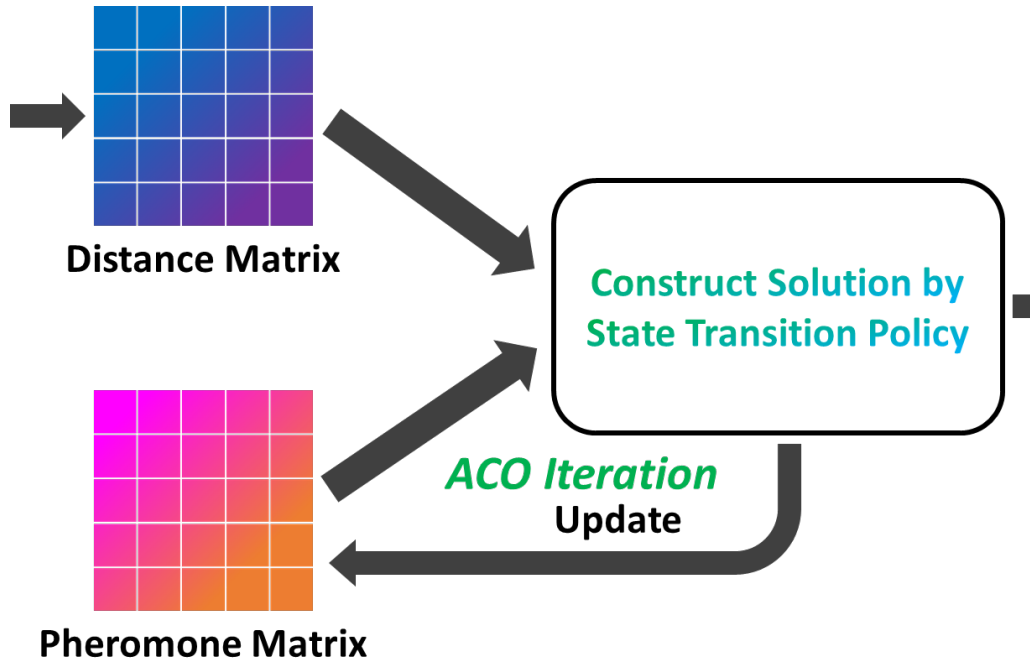
Distance Matrix

A $n \times n$ matrix records the
distance d_{ij} between nodes



Pheromone Matrix

**A $n \times n$ matrix records the
pheromone φ_{ij} between nodes**



The core component in ACO

Algorithm 4 ACO

Input: instance

Output: path

```

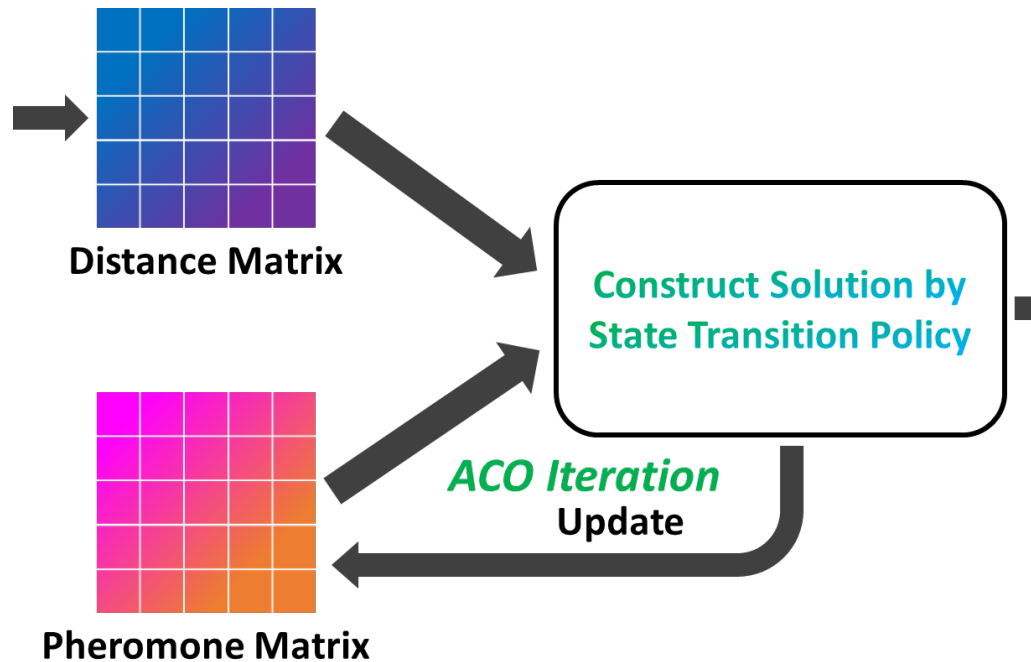
1  load instance;
2  initialize pheromone matrix;
3  for i = 0 to max_iteration
4      initialize solutions;
5      for n = 0 to num_ants
6          Randomly choose a node as the start
7          while candidate_nodes is not empty
8              next_node = State_Transition_Policy(pheromone, distance);
9              append next_node to solution;
10         end while
11         n++;
12     end for
13     record best_solution;
14     update pheromone matrix;
15     i++;
16 end for
17 record best_solution;
18 return best_solution;

```

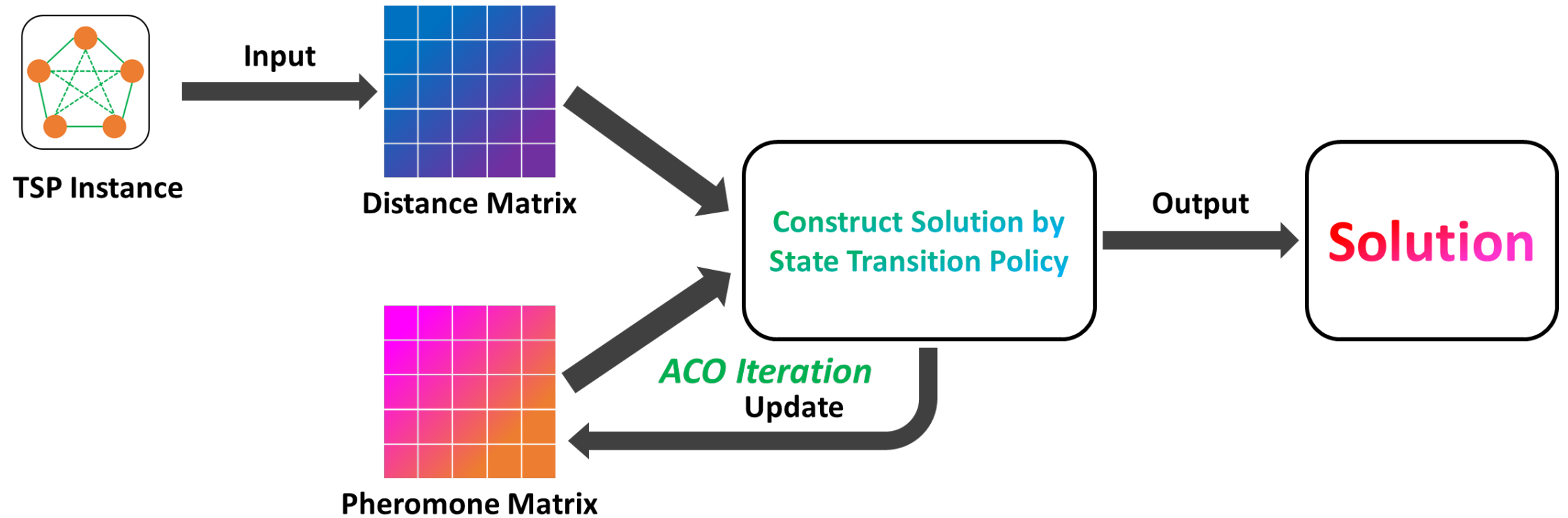
```

5  for n = 0 to num_ants
6      Randomly choose a node as the start
7      while candidate_nodes is not empty
8          next_node = State_Transition_Policy(pheromone, distance);
9          append next_node to solution;
10     end while
11     n++;
12 end for

```

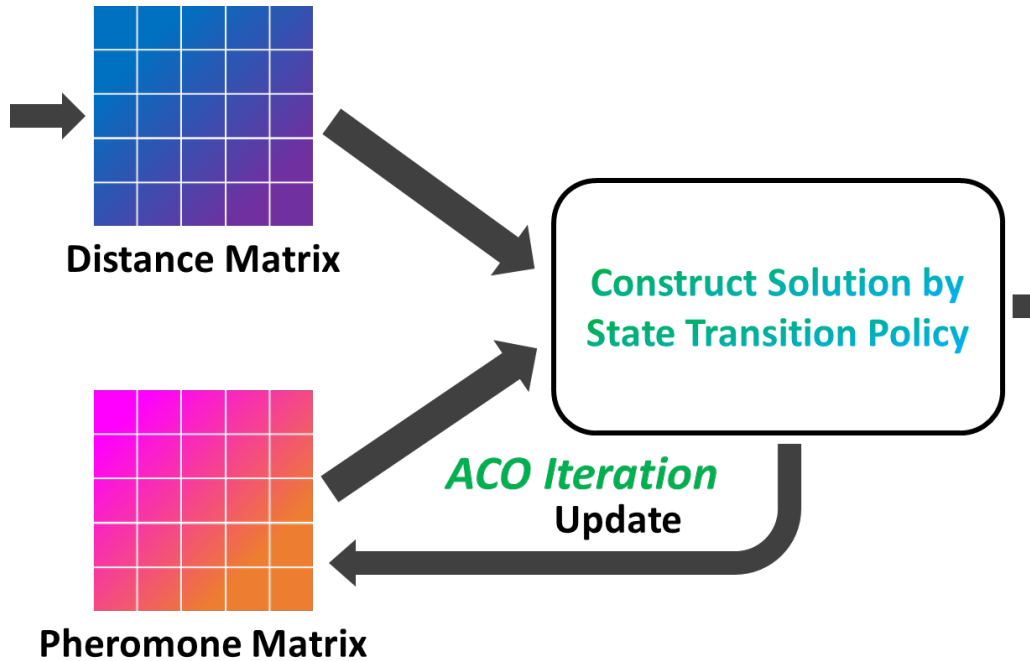


$$p_{ij} = \frac{\varphi_{ij}^{\alpha} / d_{ij}^{\beta}}{\sum_{l \in I_s} \varphi_{il}^{\alpha} / d_{il}^{\beta}}$$



PART II

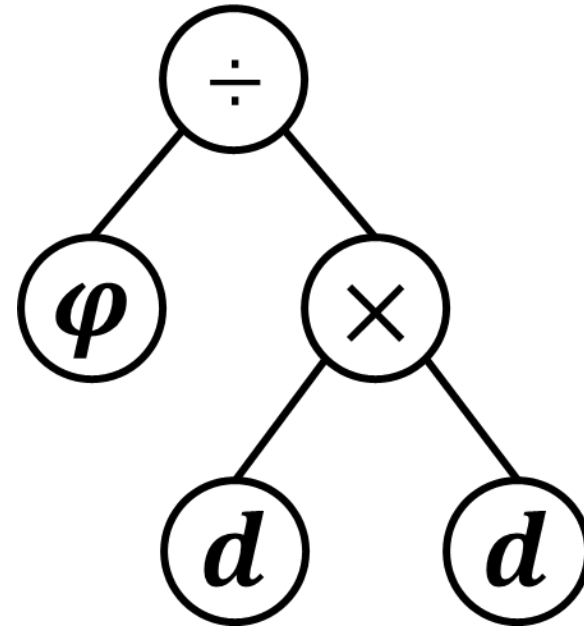
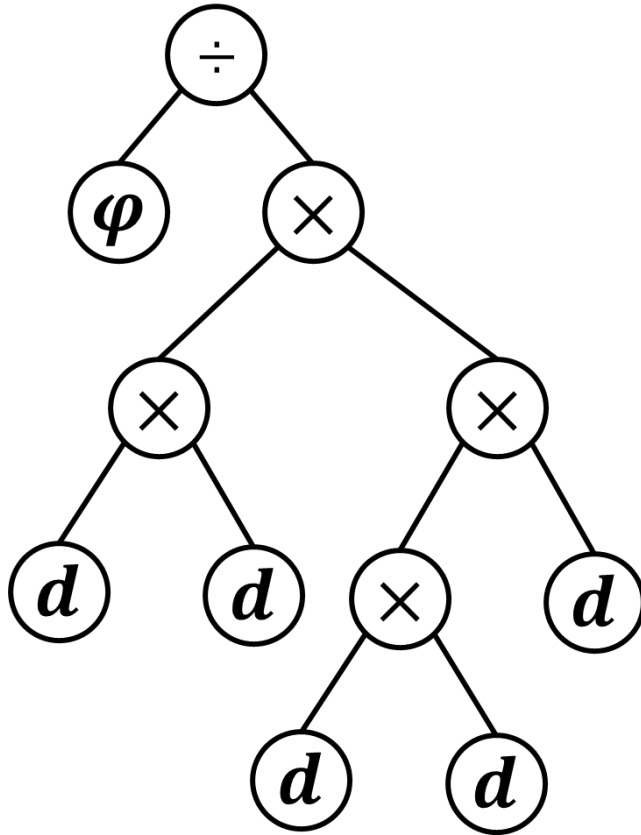
Automated Design of ACO by GP

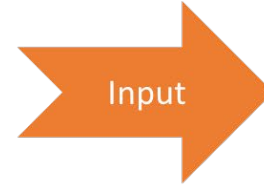
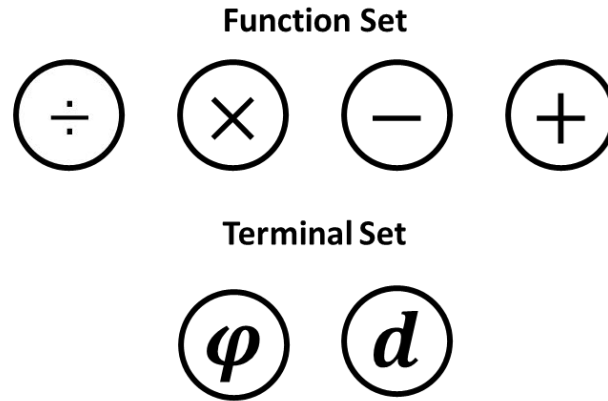
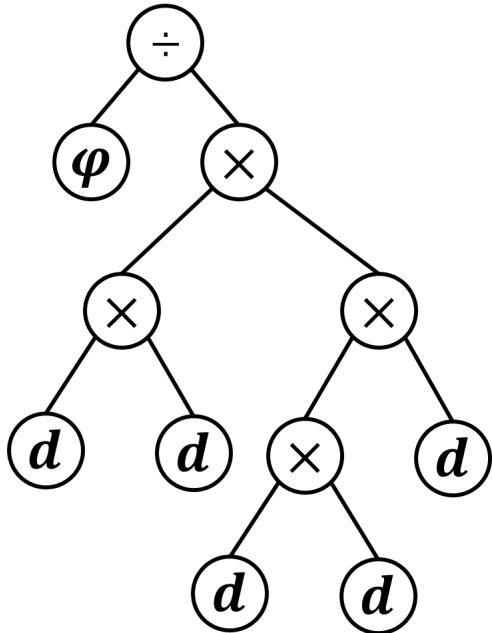
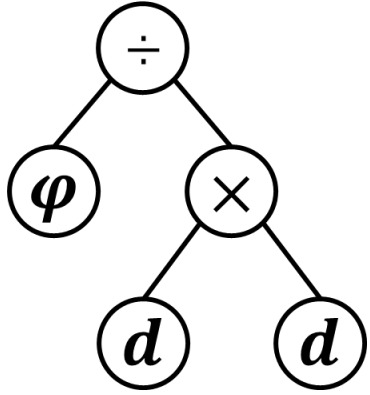


$$p_{ij} = \frac{\boxed{\varphi_{ij}^{\alpha} / d_{ij}^{\beta}}}{\sum_{l \in I_s} \varphi_{il}^{\alpha} / d_{il}^{\beta}}$$

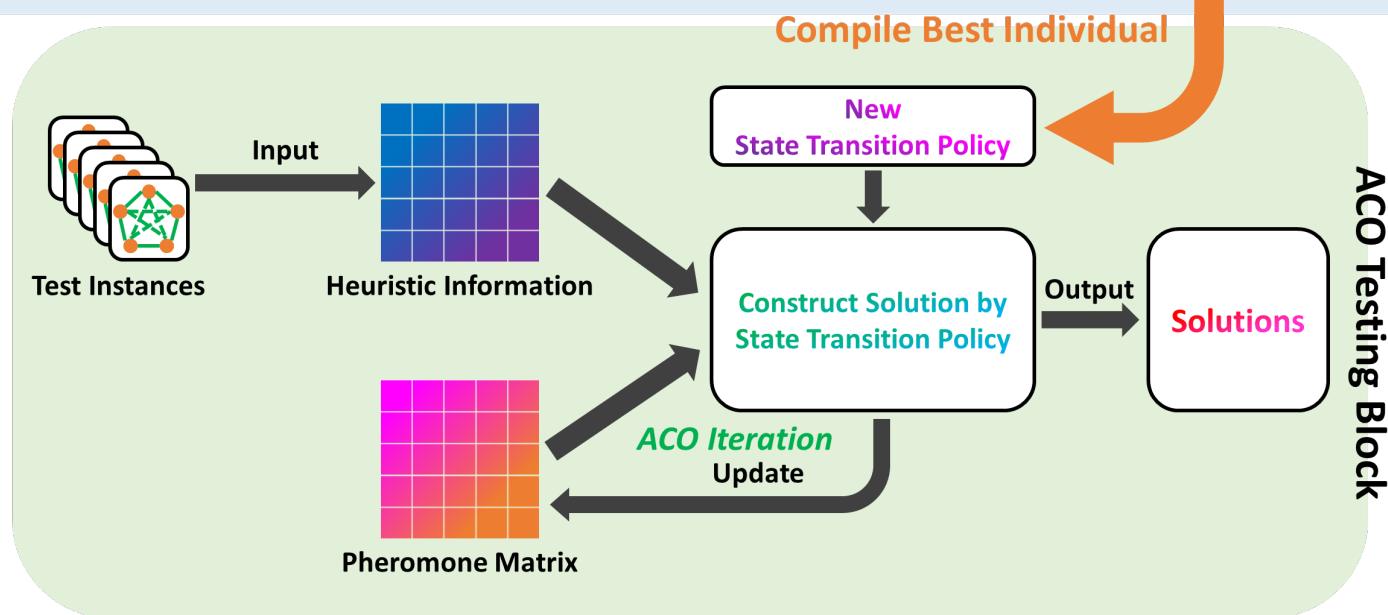
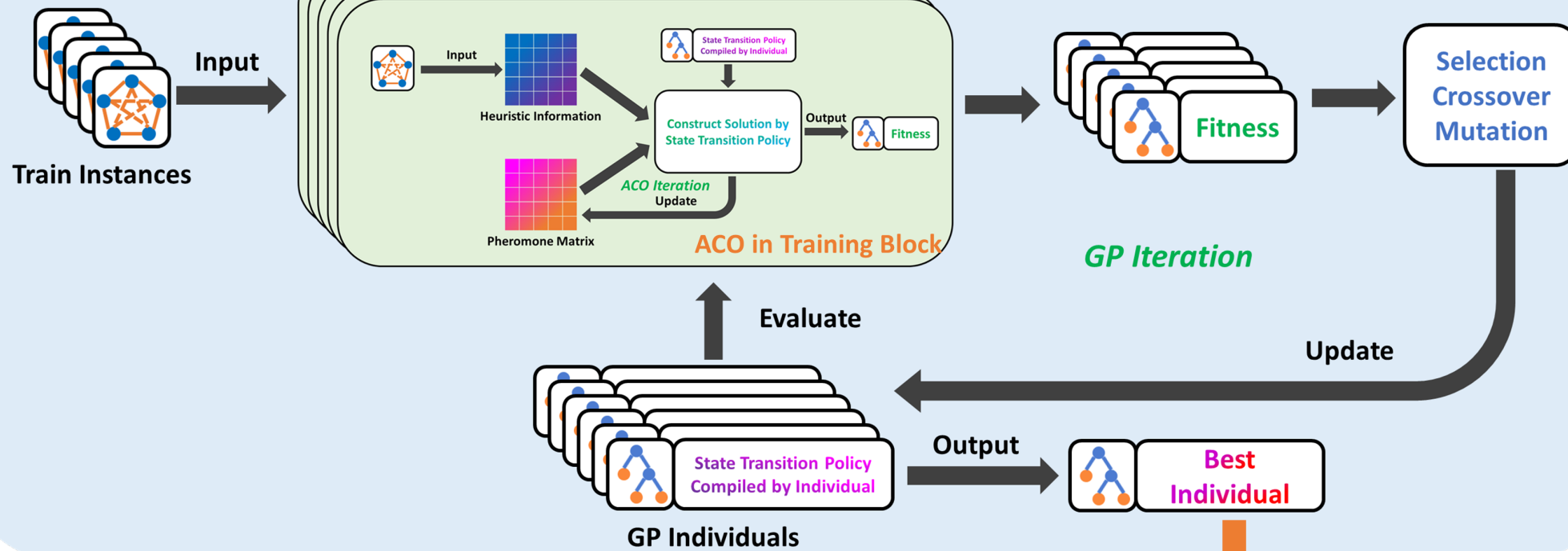
The core component in ACO

$$p_{ij} = \frac{\varphi_{ij}^{\alpha} / d_{ij}^{\beta}}{\sum_{l \in I_s} \varphi_{il}^{\alpha} / d_{il}^{\beta}}$$

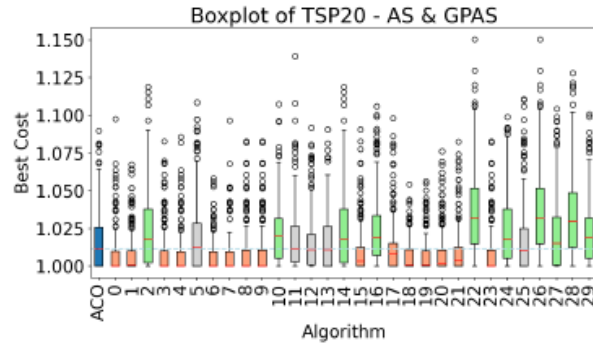




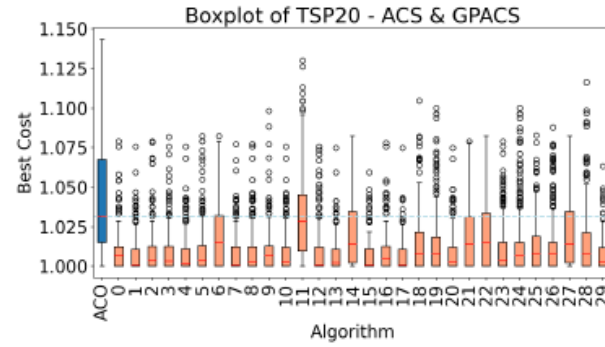
Training Process



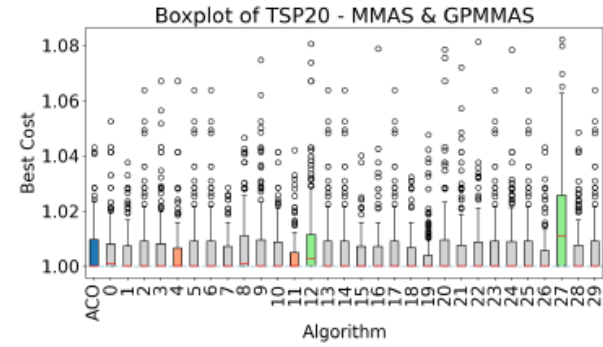
| TSP | | AS | | | ACS | | | MMAS | | |
|--------|------|----------|----------------|---|----------|----------------|---|----------------|----------------|---|
| | | baseline | GP | | baseline | GP | | baseline | GP | |
| 20 | mean | 1.01581 | 1.01600 | = | 1.04235 | 1.01226 | + | 1.00504 | 1.00547 | = |
| | std | 0.01744 | 0.02131 | | 0.03516 | 0.01726 | | 0.00763 | 0.00947 | |
| | min | 1 | 1 | | 1 | 1 | | 1 | 1 | |
| | max | 1.08989 | 1.15052 | | 1.14352 | 1.13015 | | 1.04311 | 1.08232 | |
| 20-100 | mean | 1.06770 | 1.06158 | + | 1.10647 | 1.05448 | + | 1.04658 | 1.04895 | - |
| | std | 0.02786 | 0.02914 | | 0.03386 | 0.02430 | | 0.02422 | 0.02917 | |
| | min | 1 | 1 | | 1.02539 | 1 | | 1 | 1 | |
| | max | 1.14753 | 1.18756 | | 1.19654 | 1.15790 | | 1.11980 | 1.21483 | |
| 100 | mean | 1.07363 | 1.06846 | + | 1.09604 | 1.05931 | + | 1.06005 | 1.04381 | + |
| | std | 0.02670 | 0.02941 | | 0.03193 | 0.02037 | | 0.02445 | 0.01964 | |
| | min | 1.01843 | 1 | | 1.02711 | 1.00375 | | 1.00571 | 1 | |
| | max | 1.15084 | 1.20156 | | 1.16721 | 1.15470 | | 1.12775 | 1.13291 | |



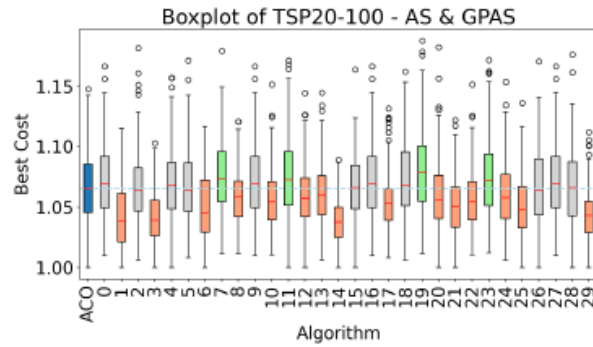
(a) TSP20 - AS



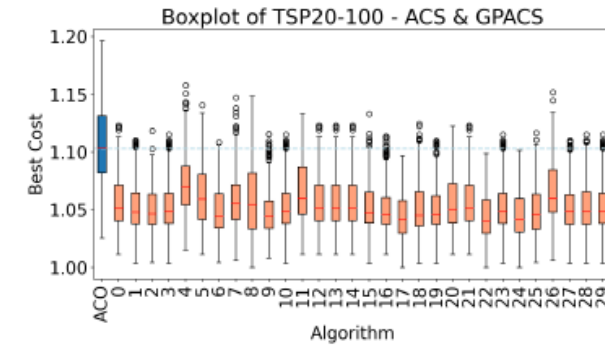
(b) TSP20 - ACS



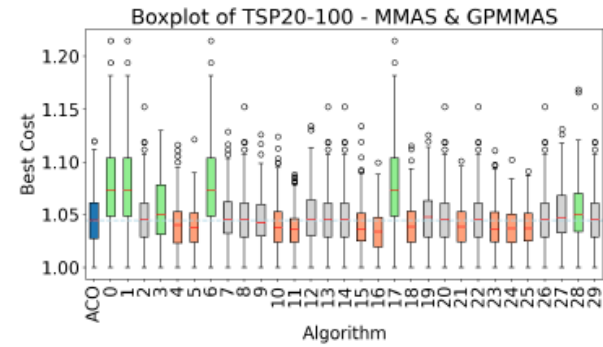
(c) TSP20 - MMAS



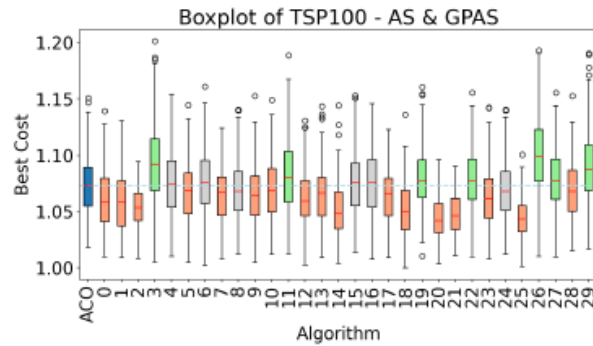
(d) TSP20-100 - AS



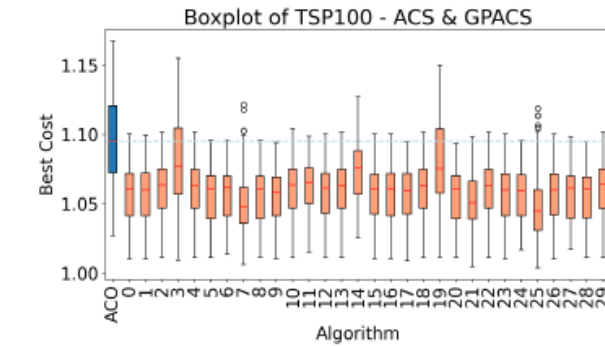
(e) TSP20-100 - ACS



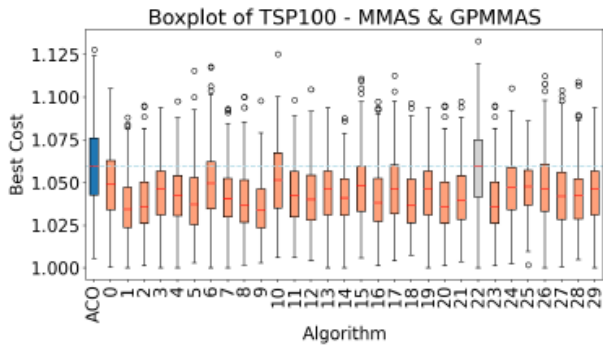
(f) TSP20-100 - MMAS



(g) TSP100 - AS

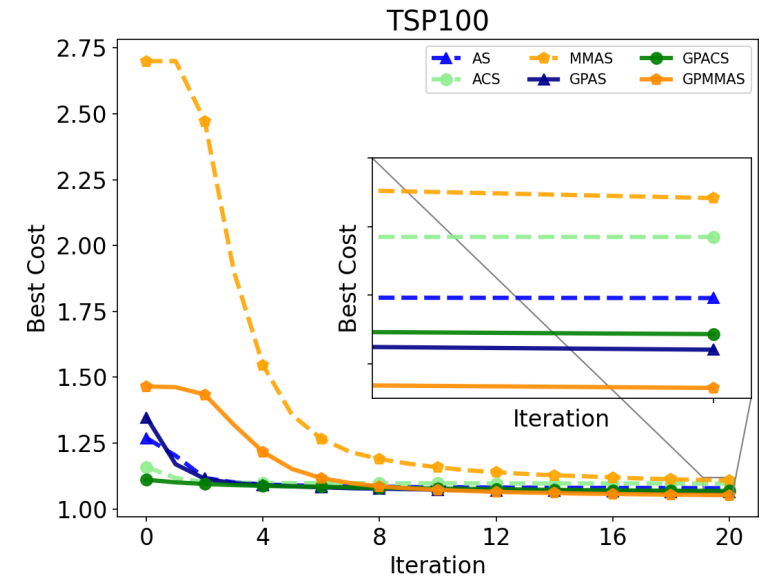
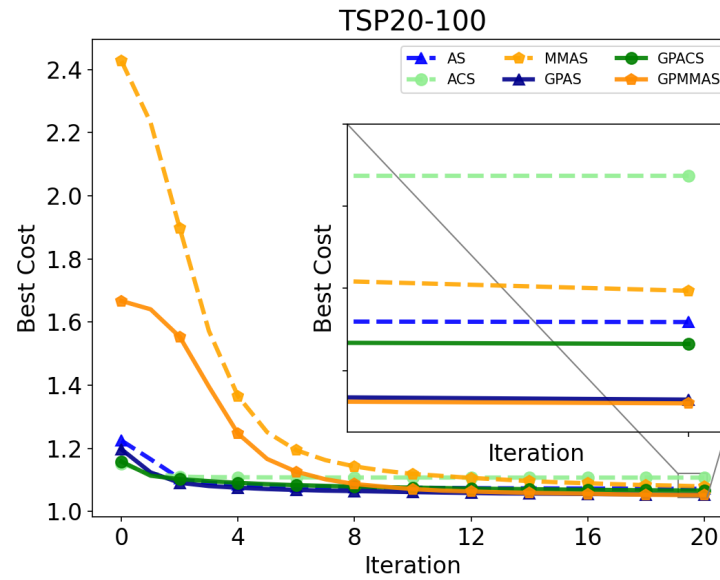
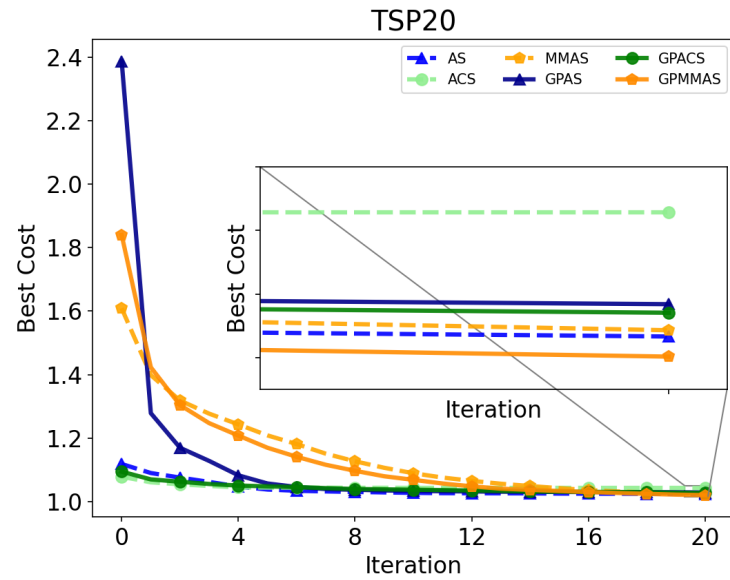


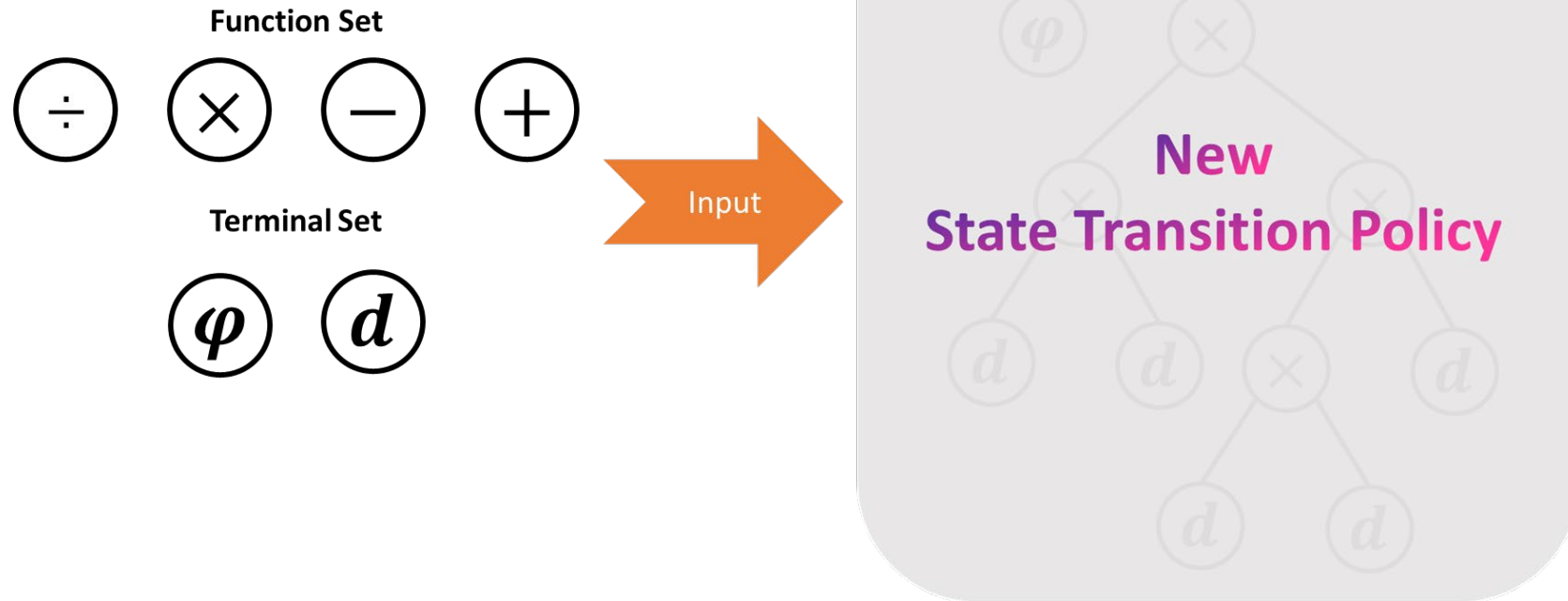
(h) TSP100 - ACS



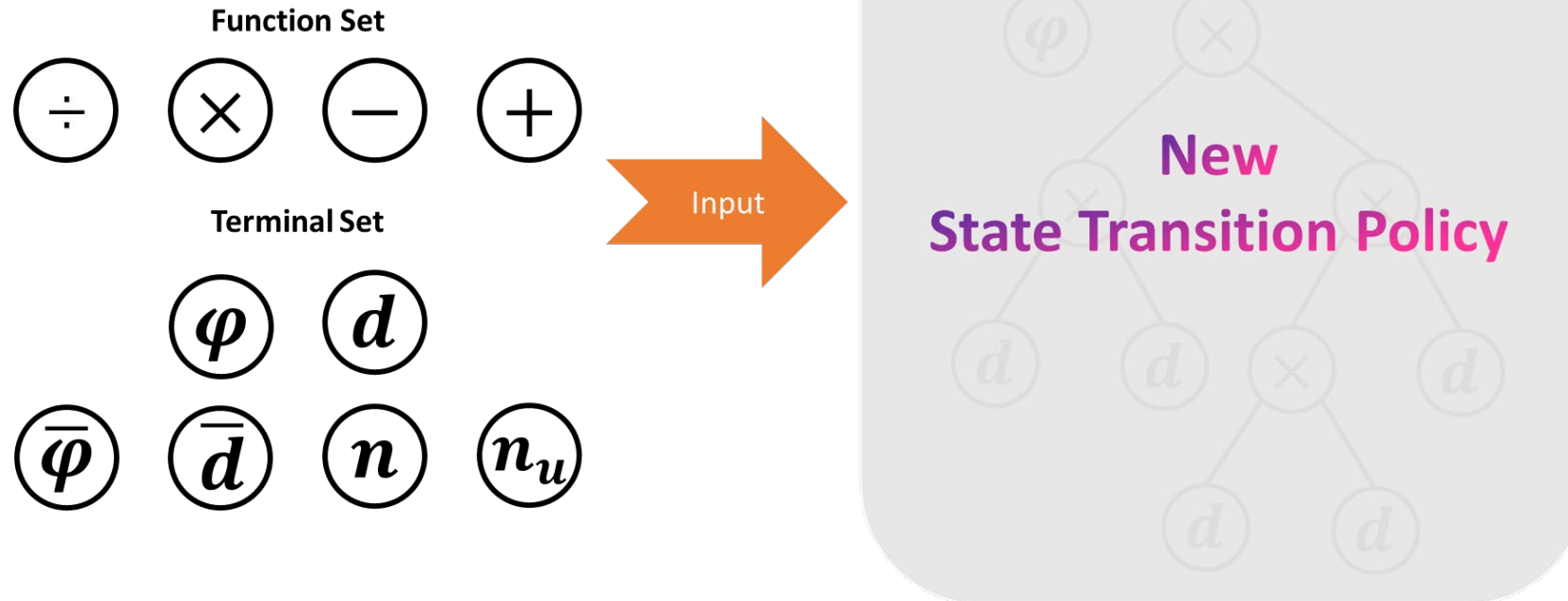
(i) TSP100 - MMAS

| Algorithm | TSP20 | TSP20-100 | TSP100 |
|-----------|---|---|---|
| GP-AS | $\frac{\varphi}{(d-2\varphi)d^2} - \varphi$ | $\frac{\varphi}{(\varphi+d^4)d^5}$ | $\frac{2\varphi}{(2\varphi+d^2)(2\varphi+d^4)d^3}$ |
| GP-ACS | $\varphi d^3 - \frac{d^3}{\varphi} + 1$ | $\frac{(d^3-1)\varphi}{(\varphi-d)d^4} - d$ | $\frac{2\varphi}{(\varphi+d)^2 d} - 2d^2 + 1$ |
| GP-MMAS | $-\varphi d - \frac{2d^2}{\varphi+d}$ | $-\frac{2\varphi}{(\varphi+\varphi d+2d^2)d}$ | $\frac{\varphi+\varphi(\varphi+d)d^2}{(\varphi+d)^2 d^4}$ |





Why not add more terminals?



average pheromone to the candidate node from the current node
 average distance to the candidate node from the current node
 total number of nodes
 number of candidate nodes

| TSP | | AS | | | | | ACS | | | | | MMAS | | | | |
|--------|------|----------|---------|----------------|---|---|----------|----------------|----------------|---|---|----------------|----------------|---------|---|---|
| | | baseline | GP | xGP | | | baseline | GP | xGP | | | baseline | GP | xGP | | |
| 20 | mean | 1.01581 | 1.01600 | 1.01054 | + | + | 1.04235 | 1.01226 | 1.01413 | + | - | 1.00504 | 1.00547 | 1.00610 | - | - |
| | std | 0.01744 | 0.02131 | 0.01766 | | | 0.03516 | 0.01726 | 0.01999 | | | 0.00763 | 0.00947 | 0.01048 | | |
| | min | 1 | 1 | 1 | | | 1 | 1 | 1 | | | 1 | 1 | 1 | | |
| | max | 1.08989 | 1.15052 | 1.16435 | | | 1.14352 | 1.13015 | 1.13878 | | | 1.04311 | 1.08232 | 1.10493 | | |
| 20-100 | mean | 1.06770 | 1.06158 | 1.05509 | + | + | 1.10647 | 1.05448 | 1.05101 | + | + | 1.04658 | 1.04895 | 1.04814 | = | - |
| | std | 0.02786 | 0.02914 | 0.03057 | | | 0.03386 | 0.02430 | 0.02582 | | | 0.02422 | 0.02917 | 0.02910 | | |
| | min | 1 | 1 | 0.99317 | | | 1.02539 | 1 | 0.98033 | | | 1 | 1 | 0.98722 | | |
| | max | 1.14753 | 1.18756 | 1.22094 | | | 1.19654 | 1.15790 | 1.16051 | | | 1.11980 | 1.21483 | 1.27336 | | |
| 100 | mean | 1.07363 | 1.06846 | 1.06610 | + | + | 1.09604 | 1.05931 | 1.05575 | + | + | 1.06005 | 1.04381 | 1.04666 | + | - |
| | std | 0.02670 | 0.02941 | 0.03652 | | | 0.03193 | 0.02037 | 0.02410 | | | 0.02445 | 0.01964 | 0.02477 | | |
| | min | 1.01843 | 1 | 0.99699 | | | 1.02711 | 1.00375 | 0.98780 | | | 1.00571 | 1 | 0.99496 | | |
| | max | 1.15084 | 1.20156 | 1.27354 | | | 1.16721 | 1.15470 | 1.14783 | | | 1.12775 | 1.13291 | 1.24038 | | |

xGP-AS

xGP-ACS

xGP-MMAS

$$\frac{2\bar{d}\bar{\varphi}^2+n_u\varphi\bar{\varphi}d}{d^6}$$

$$n_un\left(\frac{\bar{d}}{d}\right)^4\left(\varphi+\frac{\bar{d}}{d}\right)$$

$$\frac{\varphi\bar{d}}{(\varphi+d^2)^2\bar{\varphi}d^3}$$

PART III

Future work

- 1. Design more powerful features as terminals**
- 2. learn GP by Graph Neural Networks (GNNs)**

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ECRG

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Thank you for your listening!

Bocheng Lin 2024.1.26

Shot by Yuan Tian

