

Visualización de la Información Ejercicio 02

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Licenciatura en Ingeniería de Datos e Inteligencia Artificial

17 de febrero de 2025

Multi-Objective Optimization Problem



Multi-Objective Optimization Problem (MOP)

$$\min_{\mathbf{x}} \quad \mathcal{F}(\mathbf{x}),$$

where

- $\mathcal{F} = [f_1(\mathbf{x}), \dots, f_m(\mathbf{x})]^T \in \mathbb{R}^m$, is the set of m objective functions.
- $\mathbf{x} \in \Omega \in \mathbb{R}^n$ and $x_i^{min} \le x_i \le x_i^{max} \ \forall i = 1, \dots, n$ are the n optimization variables.

Pareto Concepts



Weak Pareto Dominance.

A solution \mathbf{x}_1 weakly dominates \mathbf{x}_2 , $\mathbf{x}_1 \prec \mathbf{x}_2$, if

$$f_i(\mathbf{x}_1) \le f_i(\mathbf{x}_2) \quad \forall i = 1, \dots, m;$$

and

$$\exists j : f_j(\mathbf{x}_1) < f_j(\mathbf{x}_2) \quad \forall j = 1, \dots, m;$$

when one or more of these relations are not satisfied, \mathbf{x}_1 does not dominate \mathbf{x}_2 , $\mathbf{x}_1 \not\prec \mathbf{x}_2$.

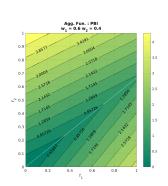
• Pareto optimality: \mathbf{x}^* is a Pareto optimum if $\nexists \mathbf{x} \in \mathbf{X} : \mathbf{x} \prec \mathbf{x}^*$.

Dominance Measures

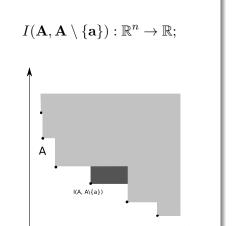


Aggregation Functions

$$g(\mathcal{F}(\mathbf{x})|\lambda): \mathbb{R}^m \to \mathbb{R};$$



Indicator Functions



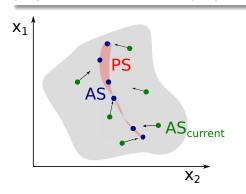
MOP Solution

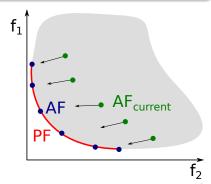


• The set of all Pareto optima is the *Pareto Set (PS)*. The image of the corresponding PS is the *Pareto Front (PF)*.

Optimization Objective:

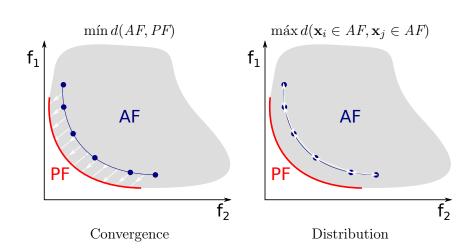
Compute a finite set of Pareto optima solution, Approximation Set (AS). Approximation Front (AF) is its corresponding image.





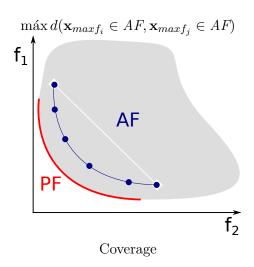
MOP Solution





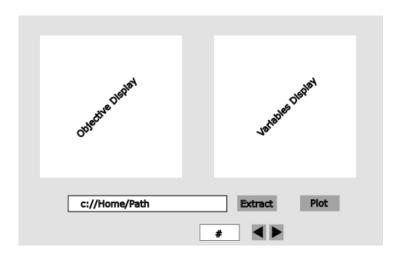
MOP Solution





Exercise 02





PyQt5 GUI tutorial