A Calculator for Pareto Points

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Abstract. This paper presents the Pareto Calculator, a tool for compositional computation of Pareto points, based on the algebra of Pareto points. The tool is a useful instrument for multidimensional optimisation problems, design-space exploration and development of quality management and control strategies. Implementations and their complexity of the operations of the algebra are discussed. In particular, we discuss a generalisation of the well-known divide-and-conquer algorithm to compute the Pareto points (optimal solutions) from a set of possible configurations, also known as the maximal vector or skyline problem. The generalisation lies in the fact that we allow for partially ordered domains instead of only totally ordered ones. The calculator is available through the following url: http://www.es.ele.tue.nl/pareto.

1. Introduction and Related Work

Pareto Algebra [11] has recently been introduced as an algebraic framework for compositional calculation of Pareto optimal solutions in multi-dimensional optimisation problems. This approach helps to alleviate phase-coupling or design-closure problems in a design trajectory or for combined off-line / run-time Quality-of-Service (QoS) management.

In this paper we discuss the design of a tool, and the selection and development of algorithms for the Pareto Algebra, and study complexity and performance. We illustrate the use of the algebra and tool by a small case study that is described in more detail in [11]. An MPEG-4 stream is sent from a media center through a wireless connection to a PDA. The goal is to find optimal trade-offs between video quality, latency and energy consumption, by tuning various parameters of the devices (Fig. 1). Pareto Algebra permits the specification of the trade-off space and the trade-offs can be calculated with the tool described in this paper.

Pareto Algebra is used for analysing multidimensional optimisation problems and computing optimal configurations [11]. It is a new approach, different from other approaches [10] like design space exploration using evolutionary algorithms [17] or tabu-search methods [2], because it deals with optimisation in an incremental, compositional way and defines the composition algebraically.

Pareto analysis is used for design space exploration and run-time management of embedded systems, [9, 5, 15]. There are existing approaches to combine Pareto models of components for run-time management and exploiting properties of the underlying spaces (e.g., [5]). Pareto Algebra tries to define an underlying framework to formalise such operations and the tool in this paper supports that approach.

An important algorithm in the tool is used to reduce a set of configurations to its Pareto points. This problem is also known as maximal vector problem in computational geometry [14], or skyline computation in the context of relational databases [4]. Many algorithms have been developed to tackle this problem efficiently. Bentley and Kung



Figure 1. End-to-end optimisation problem

introduced a divide-and-conquer algorithm for this problem [13, 3]. See [12] for a recent overview of existing algorithms. A distinguishing factor of the Pareto Algebra approach of this paper is the use of partially ordered domains instead of totally ordered ones (often numbers). The algorithm of Bentley and Kung is generalised in this paper to support this. Recently, partially ordered dimension domains are also being considered to model preferences in database systems [6]. They approximate the partial order with a number of totally ordered dimensions, which is not always exact and yields an approximation of the result.

2. Pareto Algebra

In this section, we briefly review Pareto Algebra [11], the algebra on which our calculator builds and which it implements. The fundamental concept of Pareto Algebra is a multidimensional space of attributes that are objectives of optimisation. In Pareto Algebra, these attributes need not be numbers and more importantly, they need not be totally ordered, but can be partially ordered. The dimensions are called quantities.

Definition 1 (QUANTITY) A quantity is a set Q with a partial order \preceq_Q . If the quantity is clear from the context we denote the order just by \preceq . We assume that smaller values are preferred over larger ones.

Examples of quantities are the selected frame size, bit rate of the video stream and voltage scaling mode of the PDA processor (an unordered quantity, because it is not an optimisation objective in itself). Multi-dimensional video quality metrics or user priorities are examples of partially ordered quantities. Partially ordered quantities also make the algebraic approach compositional. From individual quantities, multi-dimensional objective spaces can be created, called configuration spaces.

Definition 2 (CONFIGURATION SPACE) A configuration space S is the Cartesian product $Q_1 \times Q_2 \times \ldots \times Q_n$ of a finite number of quantities.

Every device in the MPEG-4 delivery chain has its own configuration space in which a model of the device can be expressed (such as the video application and the hand held platform in Fig. 2 (a) and (b)). Individual solutions in this space are called configurations.

Definition 3 (CONFIGURATION) A configuration $\bar{c} = (c_1, c_2, \ldots, c_n)$ is an element of configuration space $Q_1 \times Q_2 \times \ldots \times Q_n$. We use $\bar{c}(Q_k)$ or $\bar{c}(k)$ to denote c_k .

Sets $\mathcal{C} \subseteq \mathcal{S}$ of configurations represent different options for realising a particular system or component and how well they meet objectives. For the MPEG-4 encoder, a configuration characterises the video quality and bit rate of a stream encoded with particular parameter settings. An order on these configurations is induced from the order on the individual quantities by a point-wise ordering.

Definition 4 (DOMINANCE) If $\bar{c}_1, \bar{c}_2 \in \mathcal{S}$, then $\bar{c}_1 \preceq \bar{c}_2$ iff for every Q_k of \mathcal{S} , $\bar{c}_1(Q_k) \preceq_{Q_k} \bar{c}_2(Q_k)$. If $\bar{c}_1 \preceq \bar{c}_2$, then \bar{c}_1 is said to dominate \bar{c}_2 . The irreflexive variant of \preceq is \prec .

Dominance of one configuration over another is a partial order which expresses the fact that the configuration is at least as good, because it is at least as good in each of the individual aspects ¹.

Typically, we want to remove elements that do not contribute interesting realisation options. A configuration that is strictly dominated by another one is not interesting. Sets of configurations that cannot be reduced without sacrificing potentially interesting realisations are called Pareto minimal (Pareto optimal, Pareto efficient).

Definition 5 (PARETO MINIMAL) A set C of configurations is Pareto minimal iff for any $\bar{c}_1, \bar{c}_2 \in C$, $\bar{c}_1 \not\prec \bar{c}_2$.

Minimality states that a set of configurations does not contain any strictly dominated configurations. Configurations in a set that are not strictly dominated by any other configuration, are called *Pareto configurations* or *Pareto points*.

Pareto Algebra manipulates sets of configurations in their respective configuration spaces.

Definition 6 (ALGEBRAIC OPERATIONS) Let \mathcal{C} and \mathcal{C}_1 be configuration sets of space $\mathcal{S}_1 = Q_1 \times Q_2 \times \ldots \times Q_m$ and \mathcal{C}_2 a configuration set of space \mathcal{S}_2 .

- $\min(\mathcal{C}) \subseteq \mathcal{S}_1$ is the set of Pareto configurations of \mathcal{C} .
- $C_1 \times C_2 \subseteq S_1 \times S_2$ is the (free) product of C_1 and C_2 .
- $C \cup C_1 \subseteq S_1$ is the set of alternatives of C and C_1 .
- $C \cap C_1 \subseteq S_1$ is the C_1 -constraint of C^2 .
- $\mathcal{C} \downarrow k = \{(c_1, \dots, c_{k-1}, c_{k+1}, \dots, c_m) \mid (c_1, \dots, c_m) \in \mathcal{C}\} \subseteq \mathcal{S}_1 \downarrow k = Q_1 \times \dots \times Q_{k-1} \times Q_{k+1} \times \dots \times Q_m$ is the k-abstraction of \mathcal{C} .

A central operation is minimisation $(\min(\mathcal{C}))$. It reduces a set of configurations to only its Pareto points. The basic operators to compositionally construct complex configuration spaces are the free product (\times) and alternative (\cup) . The free product combines sets of configurations from different spaces, typically the first step in combining models.

To model the media center and the wireless transmission together, we start with the product of each of the individual models. The alternative combines two sets of configurations from the same space by set union. It can be used when there are different ways to realise some required functionality and each of them has been modelled separately. The constraint operator (∩) enforces a constraint on the relation between the quantities of configurations and filters out those that do not satisfy the constraint. It can be used, e.g., to enforce a bandwidth limitation on the wireless connection. The abstraction operator (↓) removes information by discarding optimisation objectives. Often certain objectives only play a role in the process of composing different components of the system and are redundant afterwards.

Two operators are not basic operators of the algebra, but instead derived in terms of basic operators. For the calculator, it makes sense to implement them in one operation, because they involve an expansion of configuration sets followed by a reduction, which can efficiently be done in one go. The join operator is identical to the (inner-)join operator in relational databases. Often some of the objectives of the configuration spaces are not actually final objectives, but rather additional information required for compositional construction of the configuration sets. An example are MPEG-4 encoding parameter settings. The user doesn't care about the parameters, but only about the effect they have on video quality. The composition of an end-to-end video delivery configuration only makes sense when the encoder and decoder are set to identical settings of frame rate and frame size. The join operator enforces this. It can be expressed as a free product, followed by a constraint on correspondence between values of selected quantities. We define a join on a single quantity; generalisation to multiple quantities is straightforward. (· denotes concatenation of

Definition 7 (JOIN) Let C_1 (C_2) be a set of configurations from configuration space S_1 (S_2). S_1 and S_2 include the unordered quantity Q. The constraint \mathcal{D} is defined by $\mathcal{D} = \{\bar{c}_1 \cdot \bar{c}_2 \mid \bar{c}_1 \in S_1, \bar{c}_2 \in S_2, \bar{c}_1(Q) = \bar{c}_2(Q)\}.$ $j \circ in(C_1, C_2, Q) = (C_1 \times C_2) \cap \mathcal{D}$.

The producer-consumer operator is also a derived operator combining a free product with a constraint. It occurs when the use and the availability of certain resources need to be matched. In the MPEG-4 example this is the bit rate required by the stream and provided by the wireless transmission, or the computational power provided by the PDA processor and required by the decoder running on that processor (Fig.2(c)). More production of the resource and less consumption of the resource are considered better. This is captured by a monotonically decreasing function f relating the produced quantity to the consumed quantity.

Definition 8 (PRODUCER-CONSUMER CONSTRAINT) Let \mathcal{C}_1 (\mathcal{C}_2) be a set of configurations from configuration space \mathcal{S}_1 (\mathcal{S}_2). Let Q_1 be a designated quantity (called the producer quantity) of \mathcal{S}_1 and Q_2 (consumer quantity) of \mathcal{S}_2 respectively and $f:Q_1\to Q_2$ a monotonically decreasing function. Let the constraint \mathcal{D} be defined by $\mathcal{D}=\{\bar{c}_1\cdot\bar{c}_2\mid \bar{c}_1\in\mathcal{S}_1,\bar{c}_2\in\mathcal{S}_2,\bar{c}_2(Q_2)\preceq f(\bar{c}_1(Q_1))\}$. $prodcons(\mathcal{C}_1,Q_1,\mathcal{C}_2,Q_2,f)=(\mathcal{C}_1\times\mathcal{C}_2)\cap\mathcal{D}$.

¹In the literature (e.g., [7]), the dominance relation is sometimes called weak dominance and the term strict dominance is used when a configuration is better in *all* quantities.

 $^{^2}$ To be useful in Pareto Algebra the constraint set \mathcal{C}_1 is usually required to be closed under addition of dominating configurations [11], but this fact has no consequence to this paper.

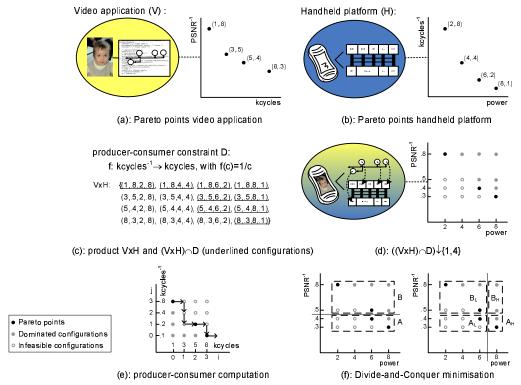


Figure 2. Example operations in a video application on a hand held device

3. Implementing the Pareto Algebra

In this section we discuss our implementation of the algebra, the selection of algorithms and generalisation of existing algorithms for this tool.

3.1. Data Structure for Configuration Sets

We need a data structure to store large sets (of size N) of configurations which has efficient procedures for inserting and removing configurations and for testing whether a configuration is included in the set (in $\mathcal{O}(\log N)$). We have used the 'set' class from the C++ Standard Template Library (STL)[1]. The set maintains a sorted list of elements and requires a sorting criterion for configurations. For this we select lexicographical ordering; per quantity an arbitrarily total order is used for this sorting.

Many of the algorithms for the Pareto Algebra operators require sorting of the configurations wrt a particular totally ordered quantity. To support this, the tool can generate an index on the set for a particular quantity in $\mathcal{O}(N\log N)$.

3.2. Complexity of the Operators of the Algebra

We review the complexity of the operators. The producer-consumer operator is discussed in the next section and minimisation in Section 5. The free product of a set \mathcal{C}_1 (size M) and a set \mathcal{C}_2 (size N) of configurations has $M \cdot N$ configurations and can be constructed straightforwardly in $\mathcal{O}(M \cdot N \cdot \log(M \cdot N))$. The alternative computes the union of two sets in $\mathcal{O}((M+N) \cdot \log(M+N))$.

The constraint operator is defined as the intersection of two sets. Practical implementations may have an explicit representation of the constraint sets. Then the intersection can be computed directly by a merge. Often however, a constraint is implemented by a predicate, a characteristic function which tests (in constant time) whether a configuration belongs to the constraint set. In both cases the constraint is computed in $\mathcal{O}(N \log N)$. Abstraction drops quantities of the configurations. This is straightforwardly implemented in time $\mathcal{O}(N \cdot \log N)$ (removing duplicates is required).

The join operator consists of a product operation followed by a constraint. A direct implementation of this definition would first construct the cross product of the sets, only to remove (typically) many of the configurations with the constraint. The join is well-known in relational databases and algorithms are well-studied in that area [8]. The main classes of join algorithms are sort-merge and hash based algorithms.

We briefly discuss the sort-merge algorithm implemented in our calculator. Both configuration sets can be sorted in the dimension on which we want to join, by creating a sorted index. By merging both sorted lists, the configurations with matching values for the joined quantity can efficiently be found. Note that the worst-case complexity of the join is $\mathcal{O}(M \cdot N \cdot \log(M \cdot N))$, since every point may have the same value for quantity Q. With very few matches, the algorithm works much more efficiently, converging to $\mathcal{O}((M+N)\log(M+N))$.

4. Producer-Consumer Constraints

An operator that can be implemented more efficiently is the producer-consumer combination (see Fig 2(a)-(d)). The straightforward implementation of the mathematical definition is obtained by first constructing the product of both spaces, followed by applying the producer-consumer con-

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\begin{array}{|c|c|c|} \hline \text{ProducerConsumer} (\mathcal{C}_P, Q_P, \mathcal{C}_C, Q_C, f) \\ \text{Sort } \mathcal{C}_C \text{ on attribute } Q_C, \text{sort } \mathcal{C}_P \text{ on attribute } Q_P; \\ \text{Let } i = 0, j = |\mathcal{C}_P| - 1; \\ \text{while } i < |\mathcal{C}_C| \text{ and } j \geq 0 \text{ do} \\ & \text{if } \mathcal{C}_C[i, Q_C] \leq f(\mathcal{C}_P[j, Q_P]) \text{ then} \\ & \text{add } \mathcal{C}_C[i] \cdot \mathcal{C}_P[j]; \\ & i = i + 1; \\ & \text{end} \\ & \text{else} \\ & j = j - 1; \\ & \text{add all } \mathcal{C}_C[k] \cdot \mathcal{C}_P[j] \text{ with } k < i; \\ & \text{end} \\ & \text{end} \\ & \text{end} \\ & \text{if } i = |\mathcal{C}_C| \text{ then add all } \mathcal{C}_C[k] \cdot \mathcal{C}_P[l] \text{ with } l < j \text{ and } 0 \leq k < |\mathcal{C}_C|; \\ \hline \end{array}
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Algorithm 1: Producer-consumer algorithm

straint as a predicate tested on all its configurations. Although this implementation achieves the optimal complexity bound, lots of evaluations of the predicate and construction of configurations can be saved by a more clever implementation if the producing and consuming quantities are totally ordered, which is often the case.

The algorithm (Algorithm 1) explores the border of the range of feasible and infeasible combinations (see Fig. 2(e)). First, all configurations of the producer are sorted based on their producing quantity and the configurations of the consumer on consuming quantity. The algorithm starts by comparing the worst-case producer (producing the least) and the best-case consumer (consuming the least, top-left corner in Fig. 2(e)). If this point is infeasible, it starts increasing the production (going down in the picture), searching for a feasible combination. If the point is feasible, it starts increasing the consumption (going to the right) to find the first infeasible configuration again. This way the algorithm traces the border between the infeasible and feasible regions, knowing that all points below and to the left must also be feasible combinations. Thus, the number of tests of the producer-consumer matching, $c_2(Q_2) \leq f(c_1(Q_1))$, is linear in the sizes of the sets of configurations.

5. Minimisation

The minimisation operator reduces a set of configurations to only its Pareto points. Vector minimisation algorithms exist in the literature, although they usually assume that each of the individual objectives are totally ordered. This is not true in the case of Pareto Algebra, where the individual objectives can be partially ordered.

5.1. Simple Cull Algorithm

A straightforward algorithm for minimisation is known as the Simple Cull (SC) algorithm [16, 14] or as a blocknested-loop algorithm [4]. The algorithm is shown as Algorithm 2. It looks at the configurations one by one and maintains a set \mathcal{C}_{min} of Pareto points among the points observed so far. Whenever a new point is inspected, two situations may occur. (i) if the point is dominated by one or more of the existing Pareto points in \mathcal{C}_{min} , then the point is discarded. (ii) if the point is not dominated in \mathcal{C}_{min} , then any points from \mathcal{C}_{min} that are dominated by the new point are removed and the new point is added to \mathcal{C}_{min} .

Since every configuration is compared to the configurations in C_{min} , it depends heavily on the size of C_{min} how long the algorithm takes. In the worst case, all configurations are Pareto points and C_{min} grows with every new

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\begin{split} & \text{SimpleCull}(\mathcal{C}) \\ & \mathcal{C}_{min} := \varnothing; \\ & \text{while } \mathcal{C} \neq \varnothing \text{ do} \\ & c := \text{RemoveElement}(\mathcal{C}); \ dominated := false; \\ & \text{foreach } d \in \mathcal{C}_{min} \text{ do} \\ & \text{ if } c \preceq d \text{ then } \mathcal{C}_{min} := \mathcal{C}_{min} \backslash \{d\}; \\ & \text{ else if } d \preceq c \text{ then } dominated := true; \text{ break; } \\ & \text{end} \\ & \text{ if } not \ dominated \text{ then } \mathcal{C}_{min} := \mathcal{C}_{min} \cup \{c\}; \\ & \text{end} \\ & \text{return } \mathcal{C}_{min}; \end{split}
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Algorithm 2: Simple Cull minimisation algorithm

point. Hence, the worst-case complexity of the SC algorithm is $\mathcal{O}(N^2)$ with N points. In practice the performance of the algorithm can be much better, depending on the number of Pareto points in the set. [16] studies the expected number of Pareto points in a space with configurations with random numbers and concludes that with a uniform distribution in a d-dimensional hypercube this number is proportional to $(\log N)^{d-1}$. From this, one can argue that the average complexity of the SC algorithm on problems with a uniform distribution of points is $\mathcal{O}(N \cdot (\log N)^{d-1})$. The behaviour of the algorithm in practical situations depends strongly on the nature of the design space at hand.

Note that the SC algorithm does not suffer from the fact that the individual quantities are not totally ordered. One only needs to be able to perform the test of dominance between any two configurations to apply it.

5.2. Divide-and-Conquer Minimisation

Although the SC algorithm can give good complexity behaviour in practice, worst-case complexity is high and may occur for strongly correlated optimisation objectives [16]. There exists a Divide-and-Conquer (DC) based algorithm, which improves the worst-case complexity of minimisation to the average case complexity of the SC algorithm for random points. Unfortunately, the algorithm only works when all quantities of the configurations are totally ordered. We briefly discuss the algorithm, which is due to Bentley and Kung [3, 13, 14, 16] and in the next subsection we devise a DC algorithm based on this one that can be applied for Pareto Algebra.

The essence of the DC approach is to split the set of configurations in two halves, minimise these sets separately and merge the results (see Fig. 2(f)). In order to split the sets, an arbitrary (totally ordered) quantity Q is selected and the set is sorted wrt that quantity. The median of values is selected as a pivot and all configurations with values up to the pivot pare put in one set A and the other configurations, higher than p, in a set B. The main difficulty of the algorithm lies in the merging of the results into the Pareto points of the whole set. All Pareto points in A are Pareto points of the whole set. Because of the sorting in Q, they cannot be dominated by points of B. Conversely however, Pareto points in set B may be dominated by some point from A (e.g., (6,.5) in Fig. 2(f)). A second recursive algorithm is used to filter out those points of B that are indeed dominated by points of A. Details of the algorithm can be found in [3, 4, 13, 14, 16].

The complexity of the DC minimisation algorithm is $\mathcal{O}(N \cdot (\log N)^{d-1})$ [3, 16]. It has better worst-case complexity than the SC algorithm, but also a high overhead because of the complex recursion. Therefore, it is suggested in [16]

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\begin{split} & \text{DCMinimize}(\mathcal{C}) \\ & \text{if} \ | \mathcal{C}| < Threshold \ \text{then return} \ \text{SimpleCull}(\mathcal{C}); \\ & \text{if exists unordered quantity } Q \ in \ space \ of \mathcal{C} \ \text{then} \\ & \mathcal{C}_{min} = \mathcal{O}; \\ & \text{foreach} \ x \in Q \ \text{do} \\ & \mathcal{C}_{min} := \mathcal{C}_{min} \cup \text{UMinimize}(\mathcal{C}, Q, x); \\ & \text{end} \\ & \text{return} \ \mathcal{C}_{min}; \\ & \text{end} \\ & \text{if exists totally ordered quantity } Q \ in \ space \ of \mathcal{C} \ \text{then} \\ & \text{sort on } Q \ \text{and split in the middle in } \mathcal{C}^L \ \text{and } \mathcal{C}^H; \\ & \mathcal{C}^L_{min} := \text{DCMinimize}(\mathcal{C}^L); \\ & \mathcal{C}^H_{min} := \text{DCMinimize}(\mathcal{C}^H); \\ & \text{return} \ \text{DCMarriage}(\mathcal{C}^L_{min}, \mathcal{C}^H_{min}, Q); \\ & \text{end} \\ & \text{return} \ \text{SimpleCull}(\mathcal{C}); \\ \end{aligned}
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Algorithm 3: DC algorithm to minimise to Pareto points

to switch to the SC algorithm in the recursive process when the problem size is small enough.

5.3. Minimisation with P.O. Quantities

In this section, we discuss a practical DC algorithm for partially ordered quantities. Although the asymptotic complexity of the DC algorithm cannot be maintained, the algorithm is efficient for spaces with totally ordered and unordered quantities and exploits those quantities as much as possible in the presence of partially ordered quantities.

The DC algorithm splits configurations in two sets according to the value for a particular dimension. This means that the approach is not directly applicable to the minimisation operator of the algebra, because sorting a partial order (topological sort) is prohibitively expensive (quadratic) in general. This destroys the worst-case complexity advantage of the DC algorithm. Still, we observe that in practice most quantities are either totally ordered, or unordered. For unordered quantities an alternative efficient divide-andconquer approach can be defined, which is even more efficient than the one for a totally ordered quantity. The different steps are combined in one algorithm (Algorithm 3), which still achieves the same complexity for only totally ordered and unordered objectives. It distinguishes four cases. First, if the problem size is small enough, it uses the SC algorithm. Second, a DC step is done on an unordered quantity as long as there is one. Third, DC is tried on a totally ordered quantity. Fourth, if none of the above is possible, resort to the SC algorithm³.

The algorithm uses a function <code>DCMarriage()</code> to combine the results of the individual minimisation of separate sets. The marriage procedure is explained in Fig. 2(f). In the first step we abstract from the dimension used to separate the sets A and B (PSNR $^{-1}$), because we know that any point from A dominates any point from B on that dimension. Then we need to filter from B those configurations dominated by configurations from A. If there is another totally ordered quantity in the space, we split A and B into respectively A_L and A_H , and B_L and B_H according to a pivot point p in such a way that $|A_L| + |B_L| \approx |A_H| + |B_H|$. Then the filtering process can be performed recursively in three steps. (i) filter all configurations from B_L , dominated by some configuration of A_L (here, (6, .5) is filtered out

in the example of Fig. 2(f)), (ii) filter all configurations from B_H , dominated by some configuration of A_H , (iii) filter all remaining configurations from B_H , dominated by some configuration of A_L . Note that no configuration from A_H can dominate a configuration from B_L . The crux to the efficiency is that the first two filtering steps involve only half of the points $(|A_L \cup B_L| \approx \frac{N}{2}, |A_H \cup B_H| \approx \frac{N}{2})$ and the third step may involve in the worst case almost all N points, but now the dimension Q can be ignored; any point in A_L dominates any point in B_H wrt Q and the problem size is effectively reduced in that direction. If there is no totally ordered dimension left, or if the problem size is small enough, resort to a nested-loop version of the filtering function.

For unordered quantities, a new DC strategy is devised. The configuration set \mathcal{C} is split on dimension Q into classes \mathcal{C}_x for all $x \in Q$ and $\mathcal{C}_x = \{\bar{c} \in \mathcal{C} \mid \bar{c}(Q) = x\}$. (Even if $|Q| = \infty$, only a finite number of \mathcal{C}_x is non-empty because \mathcal{C} is finite.) Since no configurations from different classes can dominate each other, the sets \mathcal{C}_x can be minimised separately and $\min(\mathcal{C}) = \bigcup_{x \in Q} \min(\mathcal{C}_x)$. Moreover, the \mathcal{C}_x can be minimised without regarding the quantity Q. This is what the function $\mathrm{UMinimize}()$ does in the algorithm. Since the DC on an unordered quantity is simpler and potentially reduces the number of configurations quicker, the strategies are applied in the given order. For configuration spaces with only totally ordered and unordered quantities, the complexity is still $\mathcal{O}(N \cdot (\log N)^{d-1})$.

5.4 Performance of minimisation algorithms

To assess the efficiency and scalability of the different minimisation algorithms, we have performed experiments⁴. A good threshold for switching from the DC algorithm to SC, has been found to be around 2048 points. Results of the experiments are shown in Fig. 3. Note that all graphs are in logarithmic scale on both axes. Fig. 3(a) shows execution time of the SC and DC algorithms for totally ordered 2D and 4D spaces with uniformly distributed random, uncorrelated points. SC performs much better than DC. Fig. 3(b) shows similar measurements for strongly negatively correlated points (such that all points are Pareto points.) Here, the DC algorithm is significantly faster, but the speed difference depends on the number of dimensions. Fig. 3(c) shows the performance of the SC algorithm with uniformly distributed random points for different numbers of dimensions. Complexity increases quickly with the number of dimensions as the number of Pareto points increases. Fig. 3(d) compares SC and DC on a space with two ordered and two unordered quantities, where all points are Pareto points. Here, the DC algorithm has a clear advantage over the SC algorithm, because it quickly reduces the problem with the unordered quantities. The discontinuity in the graph is caused by the threshold for switching to SC. Additional experiments with normally distributed random points show similar results to the uniform distributions even with moderate (negative) correlation between values.

SC is much more efficient than the DC algorithm when there is only a small fraction of optimal points. In the other extreme, when the points are strongly correlated and all

³Many additional special cases can be detected and exploited instead of following through with the basic algorithm. For instance for low number of dimensions, special algorithms exist.

⁴All measurements have been performed on a PC with an AMD Athlon 64 processor running at 1.8GHz, with 2Gb of main memory, under the Microsoft Windows XP OS.

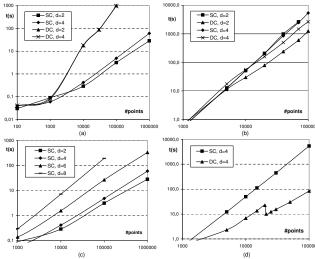


Figure 3. Efficiency and scalability

points are optimal, the DC algorithm outperforms the SC algorithm. The presence of unordered dimensions has a positive effect on the performance of the DC algorithm. From the experiments it is clear that the overhead of the DC algorithm over SC is indeed high. For strongly negatively correlated sets and sets with unordered quantities the DC algorithm outperforms SC. Such strong correlation can particularly occur when the sets under consideration are built compositionally and have been minimised in earlier steps.

6 Other Tool Considerations

The Pareto Calculator is a C++ library with the Pareto Algebra algorithms and data structures. The library adds some practical aspects to the basic algebra that improve usability. A new operator is added, similar to the abstraction operator, but instead of discarding the information of certain quantities, it is maintained, but further ignored. This is convenient when quantities are no longer relevant objectives, but are still required to identify the configuration's parameters setting. This can be used to enforce those parameters on devices. The operator is called 'hide' and makes quantities invisible to the dominance relation and hence does not take part in the optimisation process.

On top of this library of Pareto Algebra operators, a user interface has been made, that can read and write specifications of components and their trade-offs in the form of XML files. An XML specification consists of quantity definitions, definitions of configuration spaces, configuration sets and a computation section with a sequence of operations to be performed to compute the result. The tool contains buttons for the algebraic operators so that computations can also be done interactively. The calculator is further linked to Microsoft Excel to make plots of sets of configurations.

7 Conclusions and Future Work

Pareto Algebra has been implemented in a tool presented in this paper. Selection of algorithms and data structures has been discussed, an algorithm for the producer-consumer operation and a novel generalisation of the divide-and-conquer algorithm for computing Pareto points on partially ordered domains. Efficiency and complexity of the algorithms has been investigated experimentally.

The design spaces to be explored are often very large and complexity of the algorithms remains relatively high. Future work involves the investigation of pruning and approximation techniques to tackle large spaces. Optimisation of the calculation query through manipulation of the order of computation also potentially reduces computation times.

Since Pareto Algebra lends itself well to run-time computation of trade-offs, it is interesting to investigate the implications of doing computation on resource-constrained embedded devices.

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