



HeuristicLab

A Paradigm-Independent and Extensible
Environment for Heuristic Optimization

Algorithm and Experiment Design with HeuristicLab

An Open Source Optimization Environment for
Research and Education

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HEAL

Heuristic and Evolutionary
Algorithms Laboratory



Heuristic
Optimization in
Production and
Logistics

Instructor Biographies

- Stefan Wagner
 - Full professor for complex software systems (since 2009)
University of Applied Sciences Upper Austria
 - Co-founder of the HEAL research group
 - Project manager and chief architect of HeuristicLab
 - PhD in technical sciences (2009)
Johannes Kepler University Linz, Austria
 - Associate professor (2005 – 2009)
University of Applied Sciences Upper Austria
 - <http://heal.heuristiclab.com/team/wagner>
- Gabriel Kronberger
 - Full professor for business intelligence (since 2011)
University of Applied Sciences Upper Austria
 - Member of the HEAL research group
 - Architect of HeuristicLab
 - PhD in technical sciences (2010)
Johannes Kepler University Linz, Austria
 - Research assistant (2005 – 2011)
University of Applied Sciences Upper Austria
 - <http://heal.heuristiclab.com/team/kronberger>



Agenda

- Objectives of the Tutorial
- Introduction
- Where to get HeuristicLab?
- Plugin Infrastructure
- Graphical User Interface
- Available Algorithms & Problems
- **Demonstration Part I: Working with HeuristicLab**
- **Demonstration Part II: Data-based Modeling**
- Some Additional Features
- Planned Features
- Team
- Suggested Readings
- Bibliography
- Questions & Answers

Objectives of the Tutorial



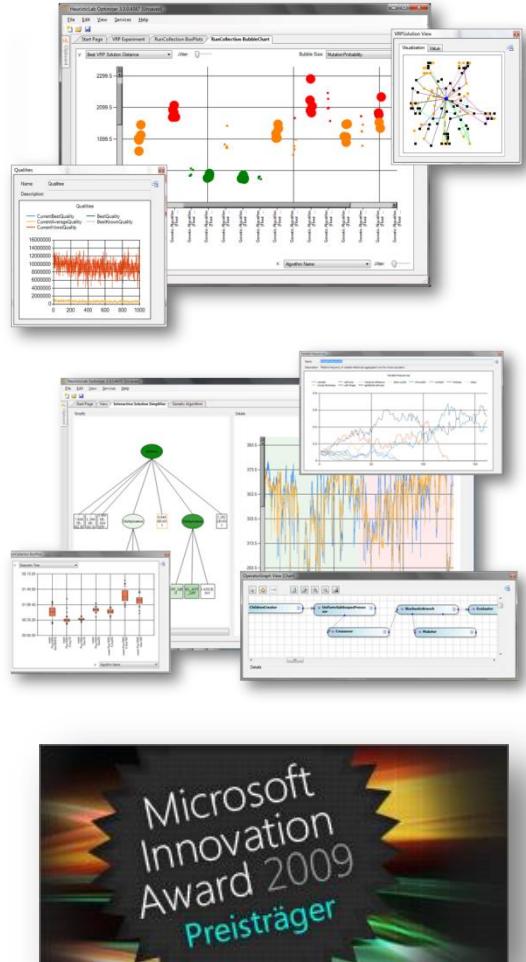
- Introduce general motivation and design principles of HeuristicLab
- Show where to get HeuristicLab
- Explain basic GUI usability concepts
- Demonstrate basic features
- Demonstrate editing and analysis of optimization experiments
- Demonstrate custom algorithms and graphical algorithm designer
- Demonstrate data-based modeling features
- Outline some additional features

Introduction



- Motivation and Goals
 - graphical user interface
 - paradigm independence
 - multiple algorithms and problems
 - large scale experiments and analyses
 - parallelization
 - extensibility, flexibility and reusability
 - visual and interactive algorithm development
 - multiple layers of abstraction

- Facts
 - development of HeuristicLab started in 2002
 - based on Microsoft .NET and C#
 - used in research and education
 - second place at the *Microsoft Innovation Award 2009*
 - open source (GNU General Public License)
 - version 3.3.0 released on May 18th, 2010
 - latest version 3.3.10 "Vancouver" released on July 10th, 2014



Where to get HeuristicLab?

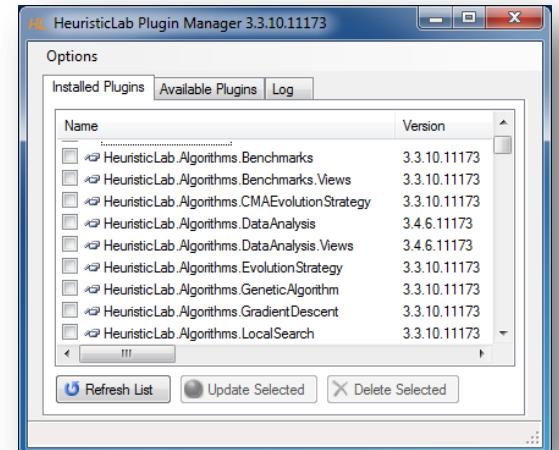
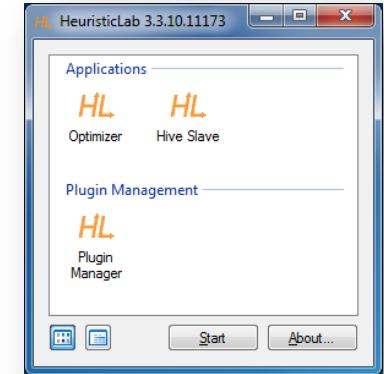


- Download binaries
 - deployed as ZIP archives
 - latest stable version 3.3.10 "Vancouver"
 - released on July 10th, 2014
 - daily trunk builds
 - <http://dev.heuristiclab.com/download>
- Check out sources
 - SVN repository
 - HeuristicLab 3.3.10 tag
 - <http://svn.heuristiclab.com/svn/core/tags/3.3.10>
 - Stable development version
 - <http://svn.heuristiclab.com/svn/core/stable>
- License
 - GNU General Public License (Version 3)
- System requirements
 - Microsoft .NET Framework 4.0 Full Version
 - enough RAM and CPU power ;-)

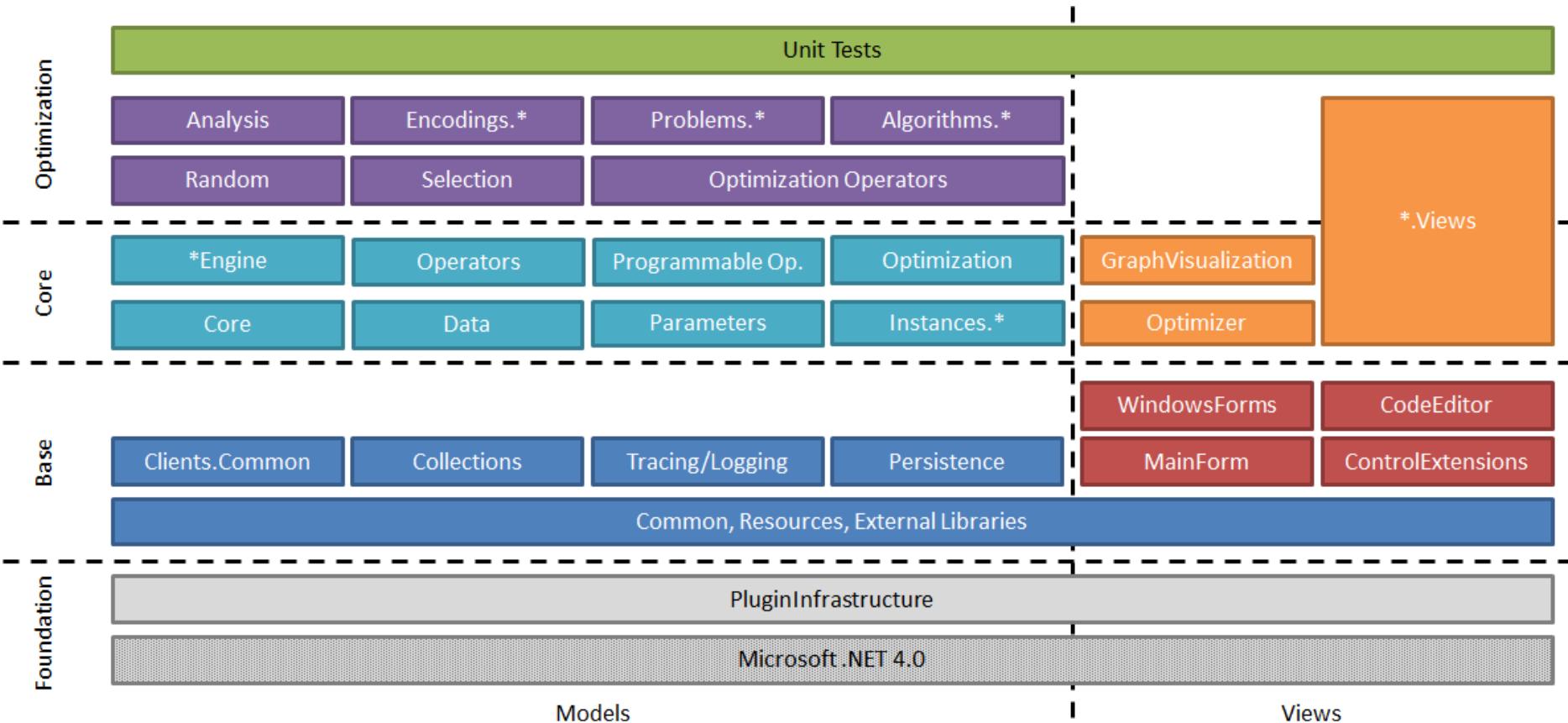
The screenshot shows the HeuristicLab website homepage. At the top right is the HeuristicLab logo and navigation links for Login, Preferences, Home, News, Download, Features, Documentation, Support, and Search. Below the header is a banner with the text: "HeuristicLab is a framework for heuristic and evolutionary algorithms that is developed by members of the **Heuristic and Evolutionary Algorithms Laboratory (HEAL)** since 2002. The developers team of HeuristicLab uses this page to coordinate efforts to improve and extend HeuristicLab." To the right of the banner is a list of features: Graphical User Interface, Algorithm Prototyping, Evolutionary Algorithms, Genetic Programming, Data Analysis, Simulation-based Optimization, Experiment Design and Analysis, and Plugin-based Architecture. Below this is a "Download HeuristicLab 3.3.10" section with a download button and a changelog link. The main content area features a "HeuristicLab Tour" video player showing a genetic programming interface with a tree diagram and a scatter plot. To the right of the tour is a "Research & Publications" section with a photo of the development team, a "License" section with the GPL logo, and a "Contribute" section with a yellow stick figure icon. At the bottom is a "Thank you!" message, a "ReSharper" sponsorship notice, and download links for other formats.

Plugin Infrastructure

- HeuristicLab consists of many assemblies
 - 142 plugins in HeuristicLab 3.3.10
 - plugins can be loaded or unloaded at runtime
 - plugins can be updated via internet
 - application plugins provide GUI frontends
- Extensibility
 - developing and deploying new plugins is easy
 - dependencies are explicitly defined, automatically checked and resolved
 - automatic discovery of interface implementations (service locator pattern)
- Plugin Manager
 - GUI to check, install, update or delete plugins



Plugin Architecture

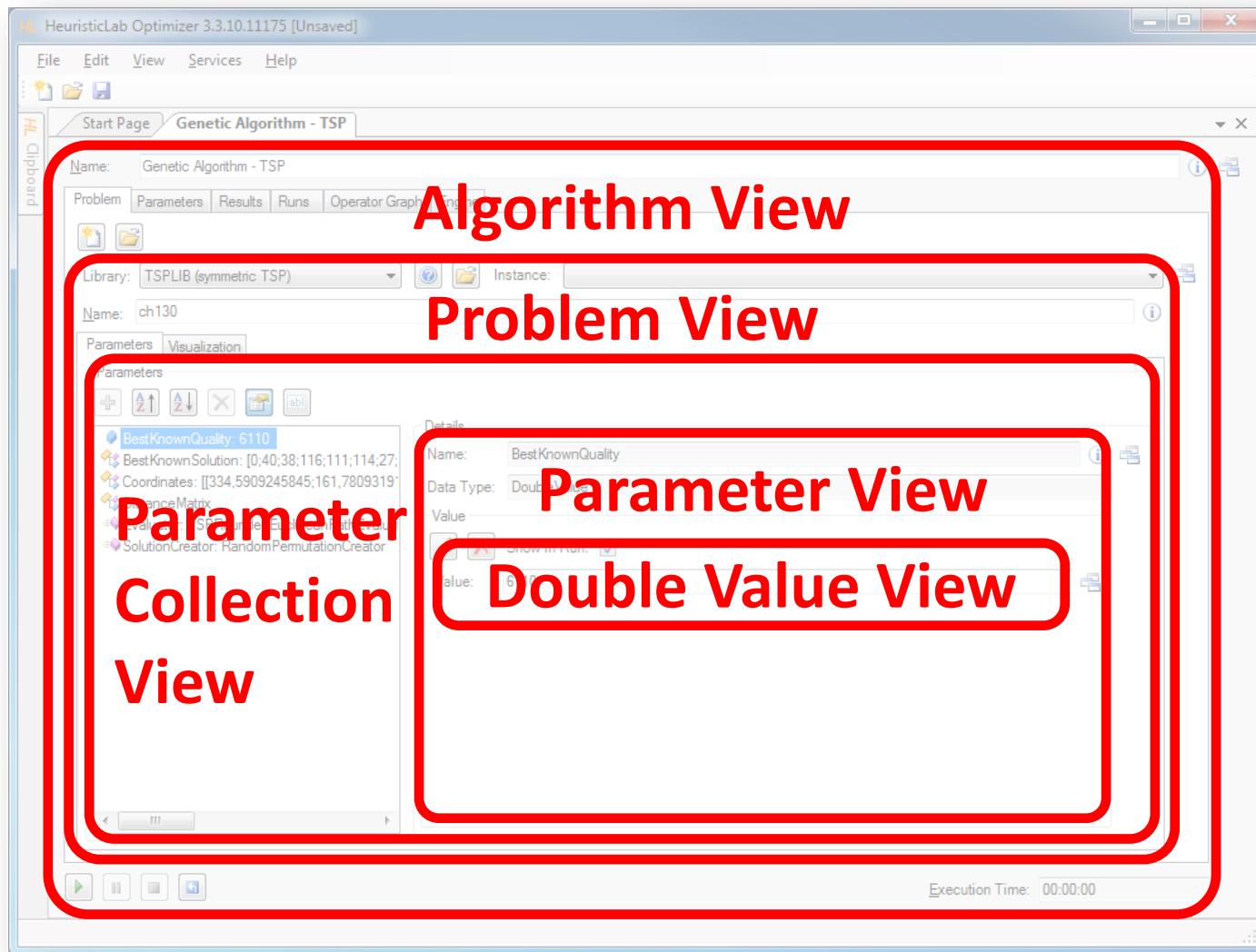


Graphical User Interface



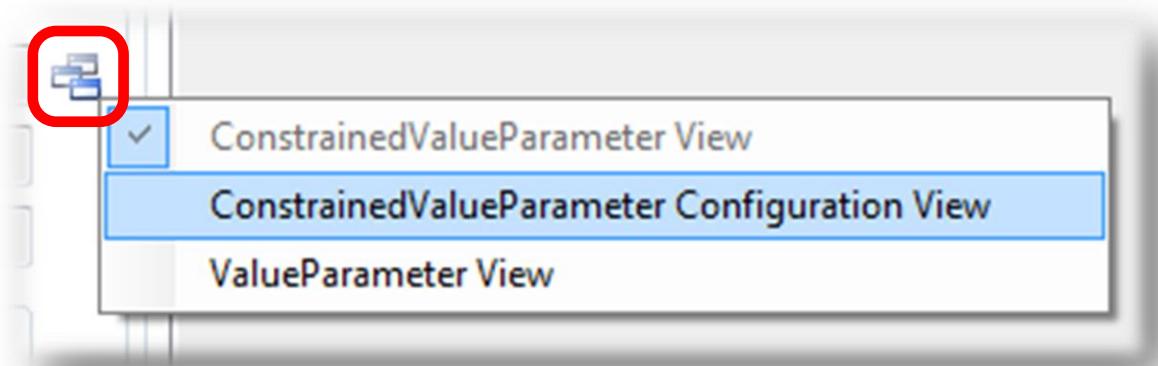
- HeuristicLab GUI is made up of views
 - views are visual representations of content objects
 - views are composed in the same way as their content
 - views and content objects are loosely coupled
 - multiple different views may exist for the same content
- Drag & Drop
 - views support drag & drop operations
 - content objects can be copied or moved (shift key)
 - enabled for collection items and content objects

Graphical User Interface



Graphical User Interface

- ViewHost
 - control which hosts views
 - right-click on windows icon to switch views
 - double-click on windows icon to open another view
 - drag & drop windows icon to copy contents



Available Algorithms

Population-based

- CMA-ES
- Evolution Strategy
- Genetic Algorithm
- Offspring Selection Genetic Algorithm
- Island Genetic Algorithm
- Island Offspring Selection Genetic Algorithm
- SASEGASA
- Relevant Alleles Preserving GA (RAPGA)
- Genetic Programming
- NSGA-II
- Scatter Search
- Particle Swarm Optimization

Trajectory-based

- Local Search
- Tabu Search
- Robust Taboo Search
- Variable Neighborhood Search
- Simulated Annealing

Data Analysis

- Linear Discriminant Analysis
- Linear Regression
- Multinomial Logit Classification
- k-Nearest Neighbor
- k-Means
- Neighbourhood Component Analysis
- Artificial Neural Networks
- Random Forests
- Support Vector Machines
- Gaussian Processes

Additional Algorithms

- User-defined Algorithm
- Performance Benchmarks
- Hungarian Algorithm
- Cross Validation
- LM-BFGS

Available Problems

Combinatorial Problems

- Traveling Salesman
- Vehicle Routing
- Knapsack
- Job Shop Scheduling
- Linear Assignment
- Quadratic Assignment
- OneMax

Additional Problems

- Single-Objective Test Function
- User-defined Problem
- External Evaluation Problem
(Anylogic, Scilab, MATLAB)
- Regression, Classification, Clustering
- Trading
- Grammatical Evolution

Genetic Programming Problems

- Symbolic Classification
- Symbolic Regression
- Symbolic Time-Series Prognosis
- Artificial Ant
- Lawn Mower

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Demonstration Part I: Working with HeuristicLab



- Create, Parameterize and Execute Algorithms
- Save and Load Items
- Create Batch Runs and Experiments
- Multi-core CPUs and Parallelization
- Analyze Runs
- Analyzers
- Building User-Defined Algorithms

HeuristicLab Optimizer



HL HeuristicLab Optimizer 3.3.10.11175

File Edit View Services Help

Start Page

HeuristicLab Optimizer 3.3.10.11175

Follow these steps to start working with HeuristicLab Optimizer:

1. Open an algorithm
 - click (New Item) in the toolbar and select an algorithm or click (Open File) in the toolbar and load an algorithm from a file
2. Open a problem in the algorithm
 - in the Problem tab of the algorithm click (New Problem) and select a problem or click (Open Problem) and load a problem from a file
3. Set parameters
 - set problem parameters in the Problem tab of the algorithm
 - set algorithm parameters in the Parameters tab of the algorithm
4. Run the algorithm
 - click (Start/Resume Algorithm) to execute the algorithm (if the button is grayed out some parameters of the algorithm or the problem still have to be set)
 - wait for the algorithm to terminate or click (Pause Algorithm) to interrupt its execution or click (Stop Algorithm) to stop its execution
5. Check results
 - check the results on the Results tab of the algorithm
 - click (Start/Resume Algorithm) to continue the algorithm or click (Reset Algorithm) to prepare a new run

Looking for predefined algorithms which can be executed immediately?

- check out the **sample algorithms** below

Any feedback, questions, problems or requests for new features?

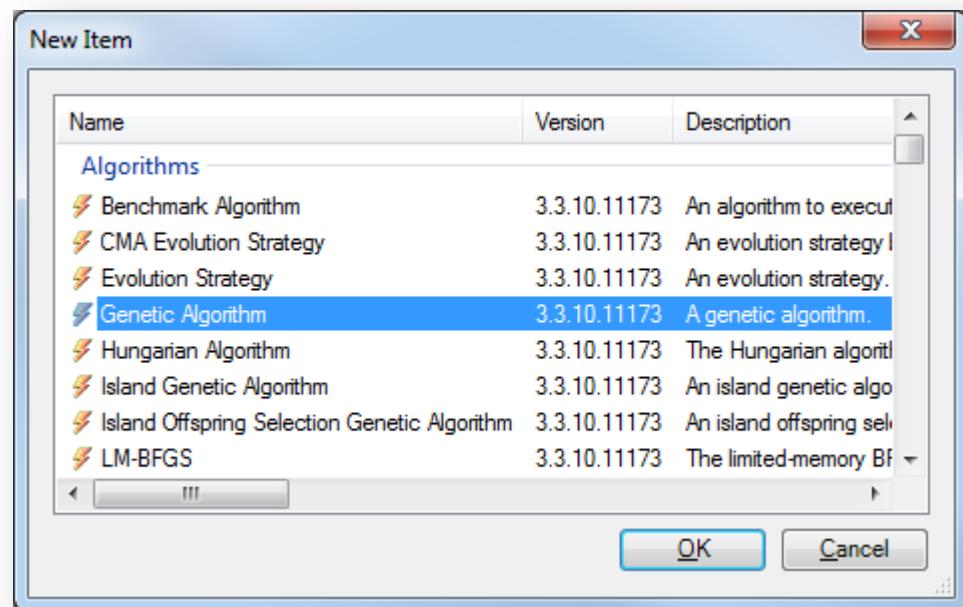
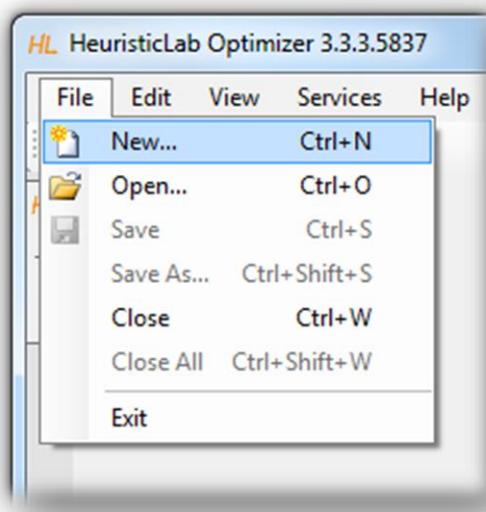
- visit the HeuristicLab trac at <http://dev.heuristiclab.com>
- watch the HeuristicLab video tutorials at <http://www.youtube.com/heuristiclab>
- join the HeuristicLab mailing list <mailto:heuristiclab@googlegroups.com>
- visit the HeuristicLab facebook site at <http://www.facebook.com/heuristiclab>
- write an e-mail to <mailto:support@heuristiclab.com> to contact the HeuristicLab

Show Start Page on Startup

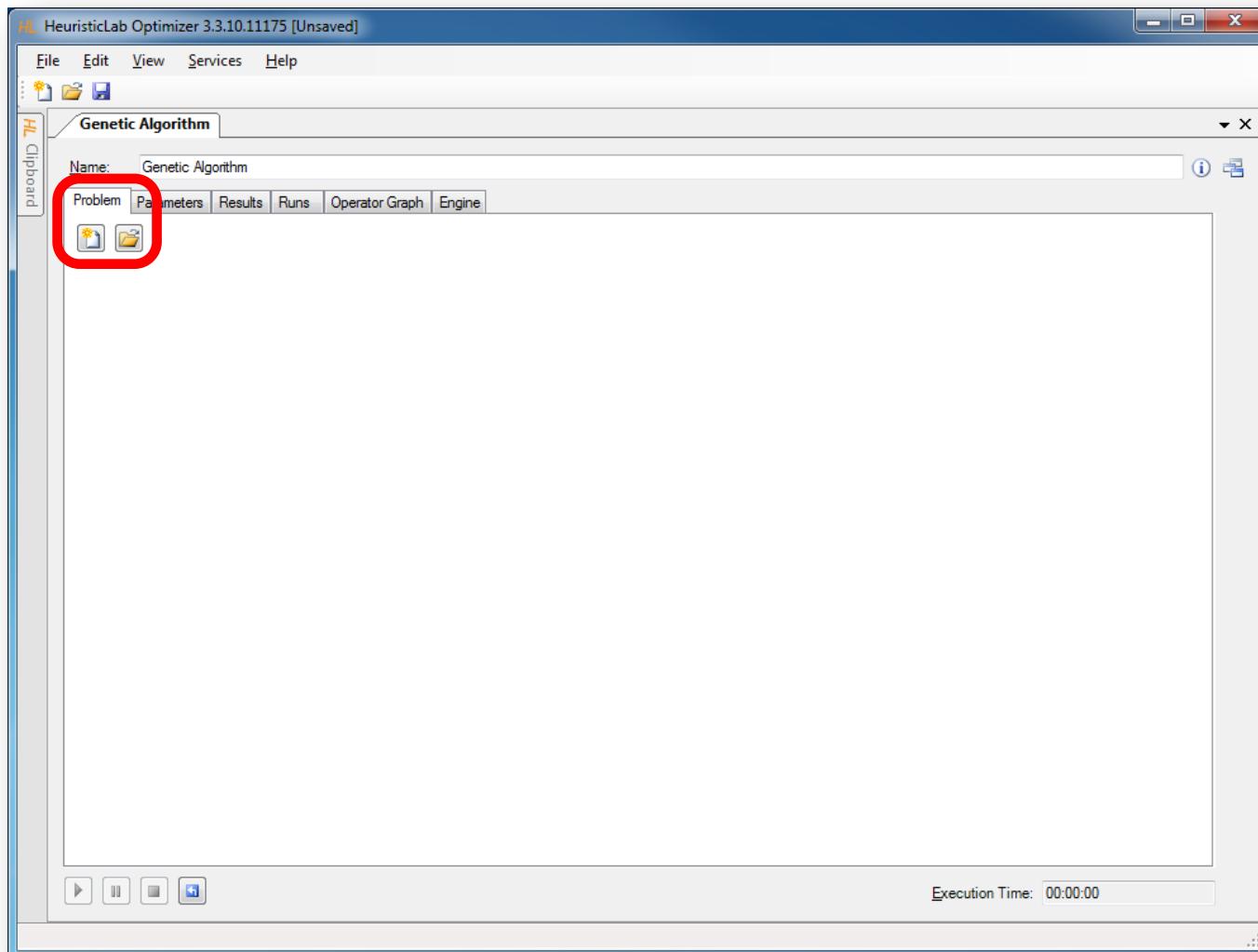
double-click to open sample algorithms and problems

Name	Description
Standard Problems	
Evolution Strategy - Griewank	An evolution strat
Genetic Algorithm - TSP	A genetic algorith
Genetic Algorithm - VRP	A genetic algorith
Genetic Programming - Artificial Ant	A standard geneti
Genetic Programming - Multiplexer 11 problem	A genetic program
Grammatical Evolution - Artificial Ant (SantaFe)	Grammatical evoluti
Island Genetic Algorithm - TSP	An island genetic
Local Search - Knapsack	A local search alg
Particle Swarm Optimization - Schwefel	A particle swarm o
Particle Swarm Optimization - Rastrigin	A particle swarm o
Scatter Search - TSP	A scatter search a
Simulated Annealing - Rastrigin	A simulated anneal
Tour Planning Problem	A tour planning alg
Tour Planning Problem	A tour planning alg
Variable Neighborhood Search - TSP	A variable neighb
Data Analysis	
Gaussian Process Regression	A Gaussian proce
Genetic Programming - Symbolic Classification	A standard geneti
Genetic Programming - Symbolic Regression	A standard geneti
Genetic Programming - Time Series Prediction (Mackey-Glass-17)	A genetic program
Grammatical Evolution - Symbolic Regression (Poly-10)	Grammatical evoluti
Scripts	
Genetic Algorithm Script - QAP	A scripted genetic
GUI Automation Script	A script that runs
Offspring Selection Genetic Algorithm Script - Rastrigin	A scripted offsprin

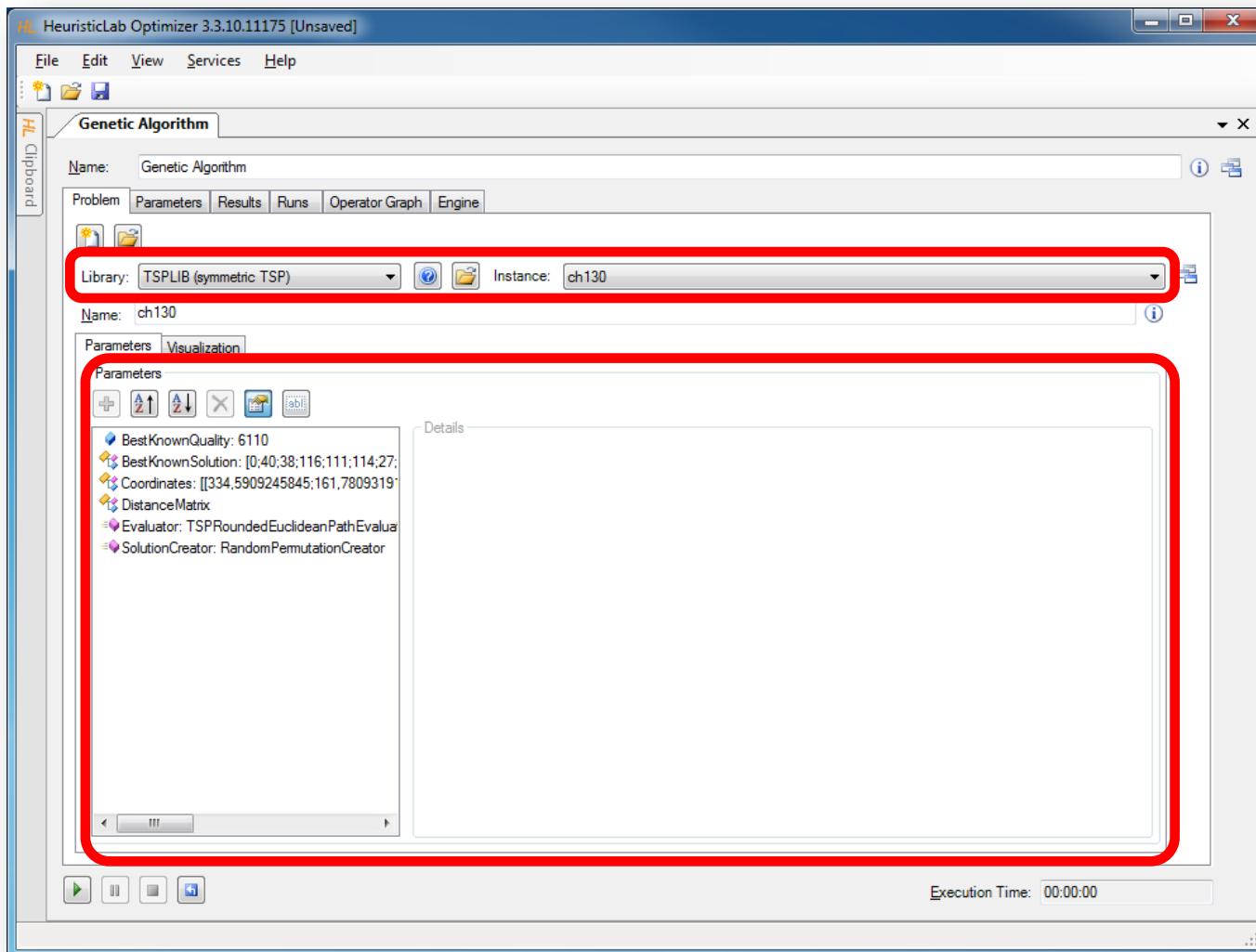
Create Algorithm



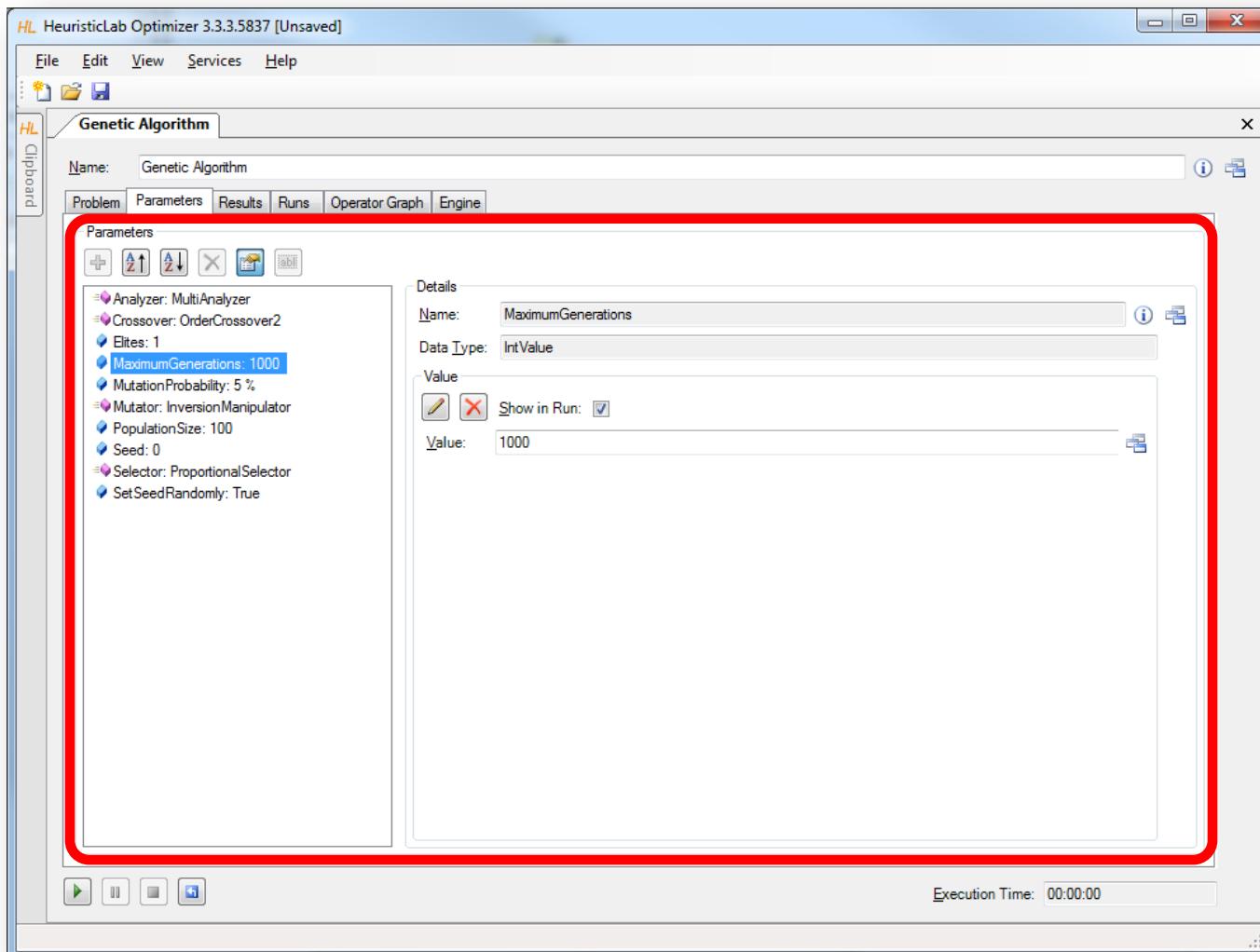
Create or Load Problem



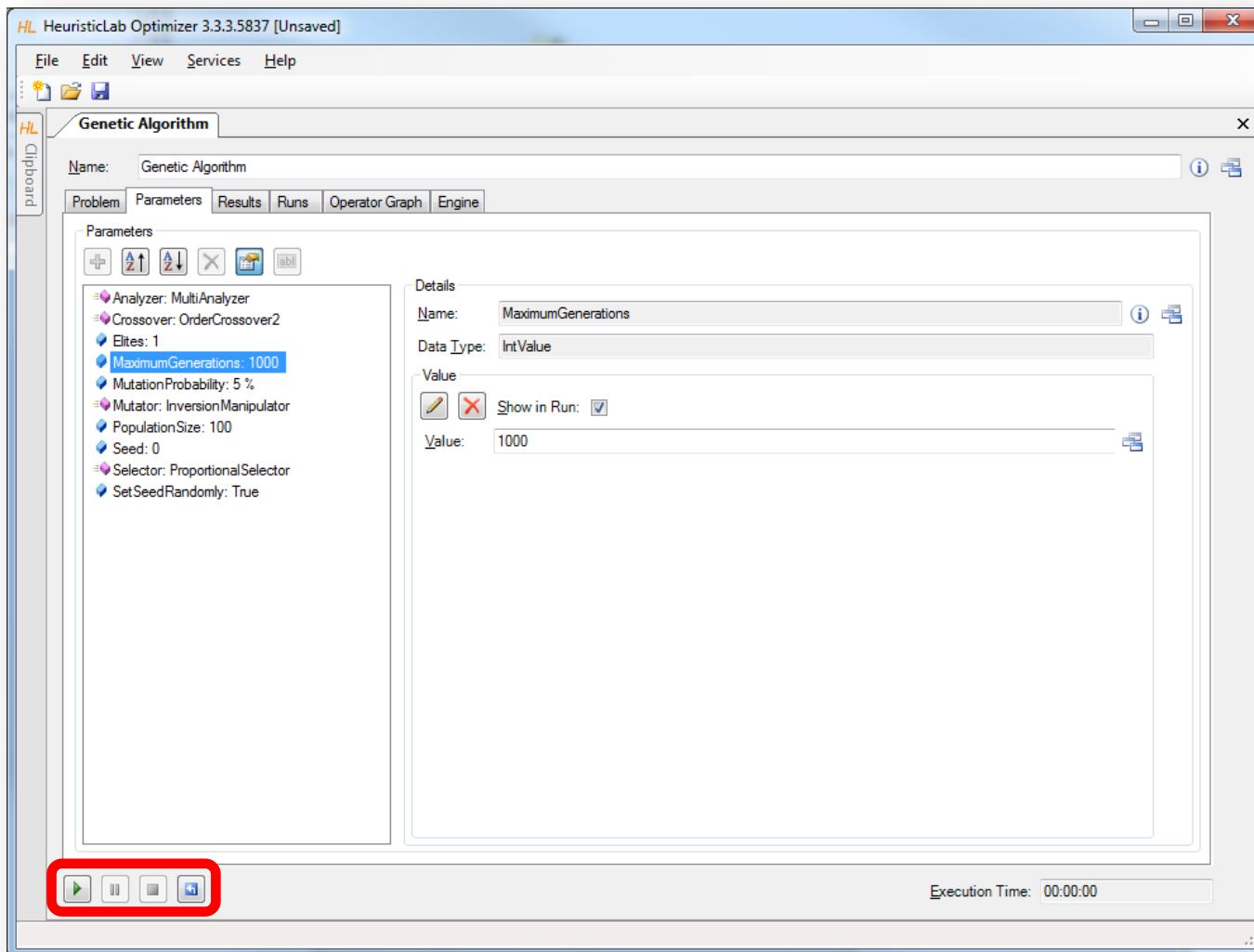
Import or Parameterize Problem Data



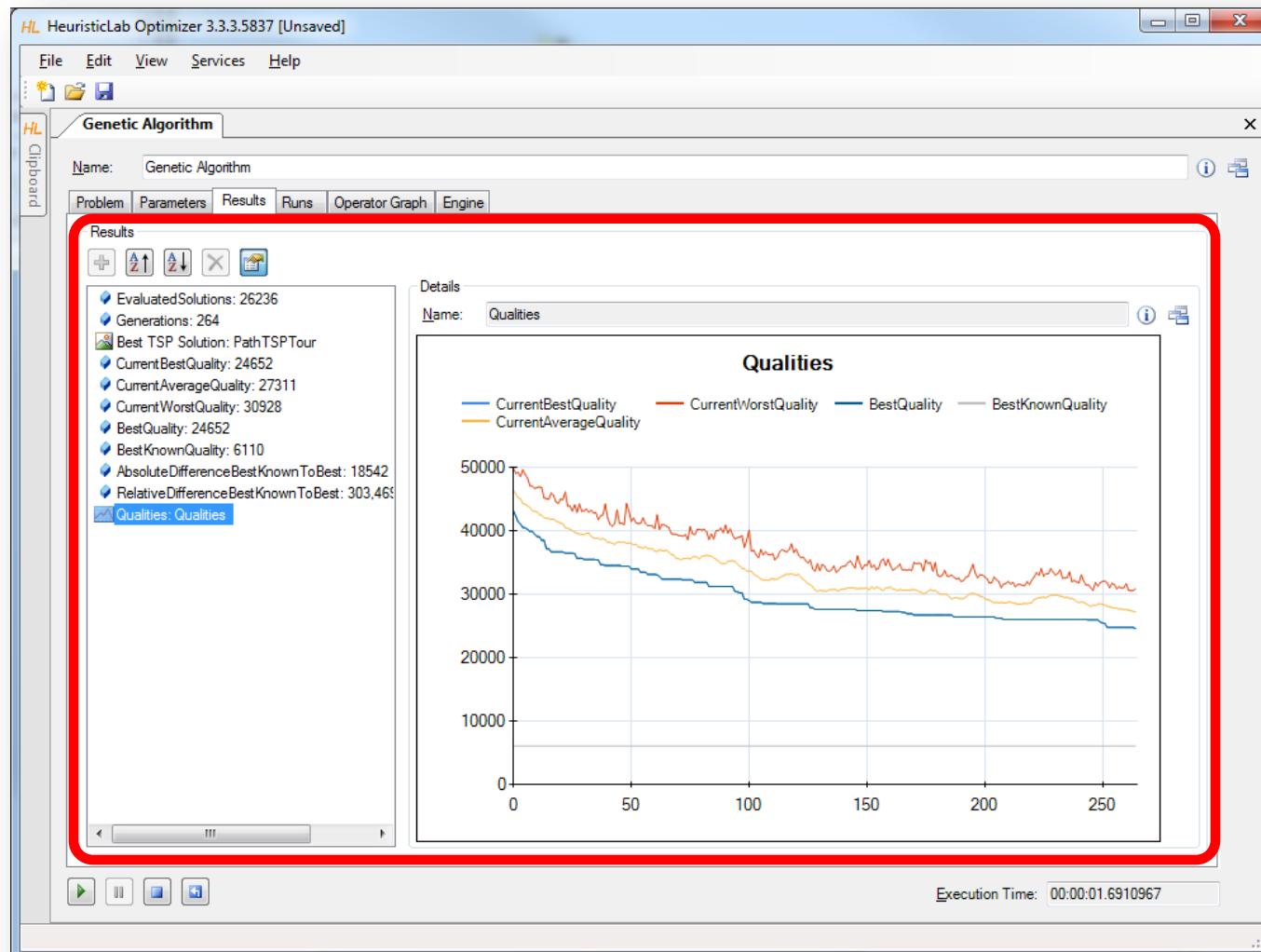
Parameterize Algorithm



Start, Pause, Resume, Stop and Reset

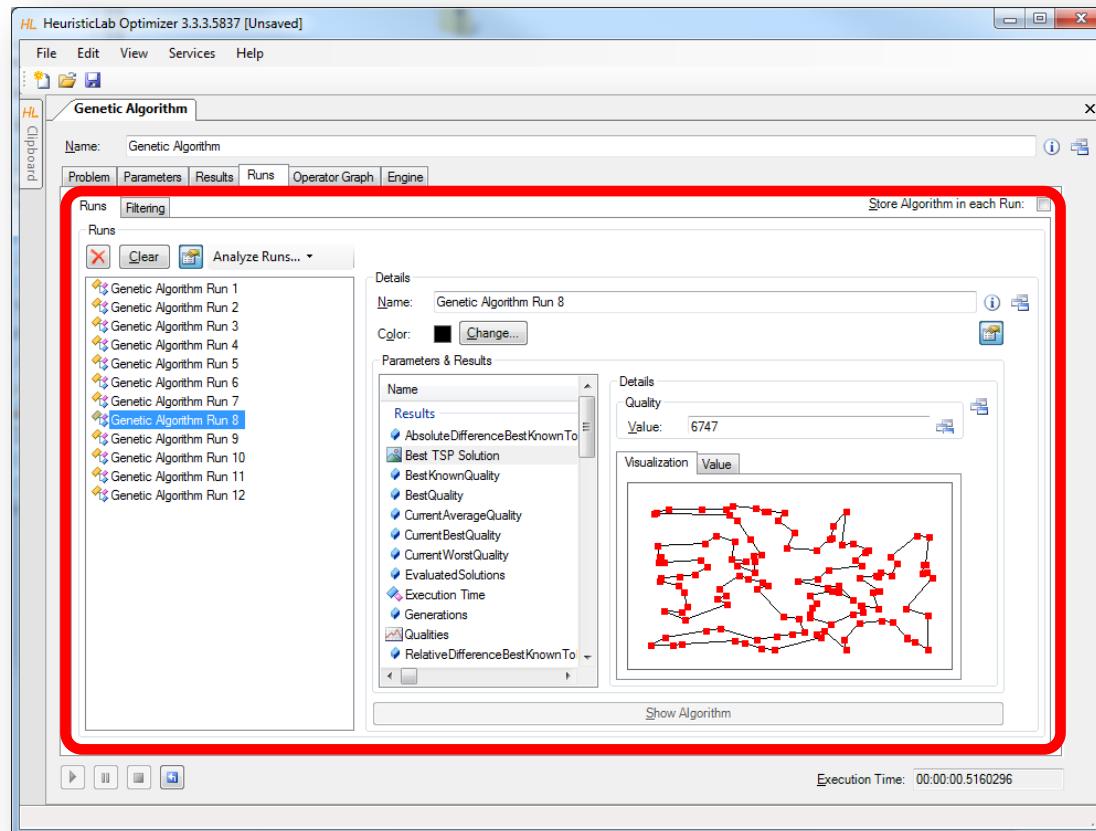


Inspect Results



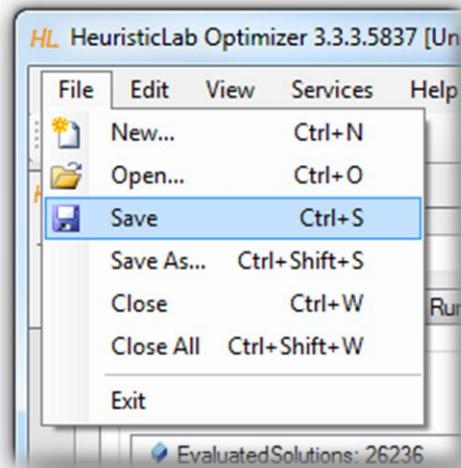
Compare Runs

- A run is created each time when the algorithm is stopped
 - runs contain all results and parameter settings
 - previous results are not forgotten and can be compared



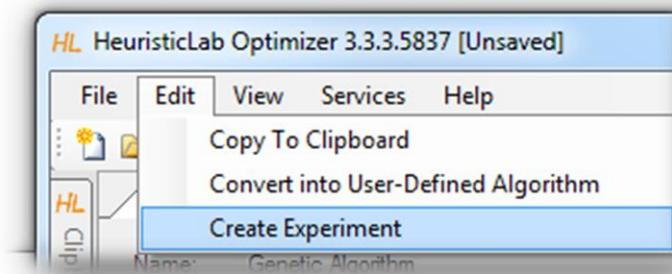
Save and Load

- Save to and load from disk
 - HeuristicLab items (i.e., algorithms, problems, experiments, ...) can be saved to and loaded from a file
 - algorithms can be paused, saved, loaded and resumed
 - data format is custom compressed XML
 - saving and loading files might take several minutes
 - saving and loading large experiments requires some memory

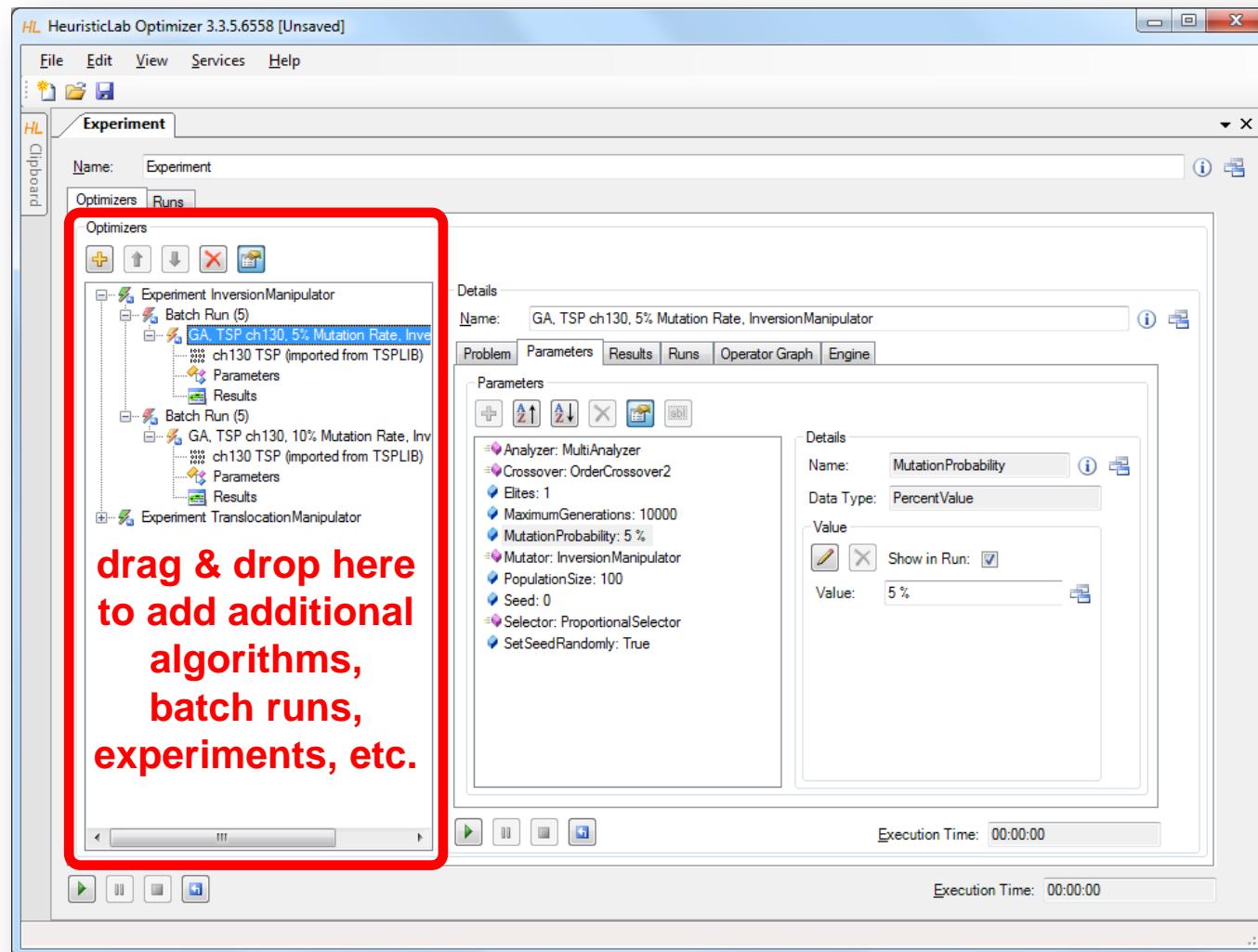


Create Batch Runs and Experiments

- Batch runs
 - execute the same optimizer (e.g. algorithm, batch run, experiment) several times
- Experiments
 - execute different optimizers
 - suitable for large scale algorithm comparison and analysis
- Experiments and batch runs can be nested
- Generated runs can be compared afterwards

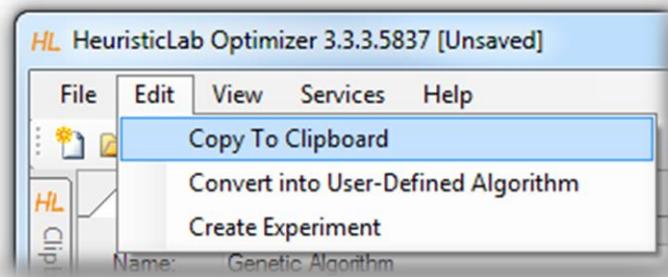


Create Batch Runs and Experiments



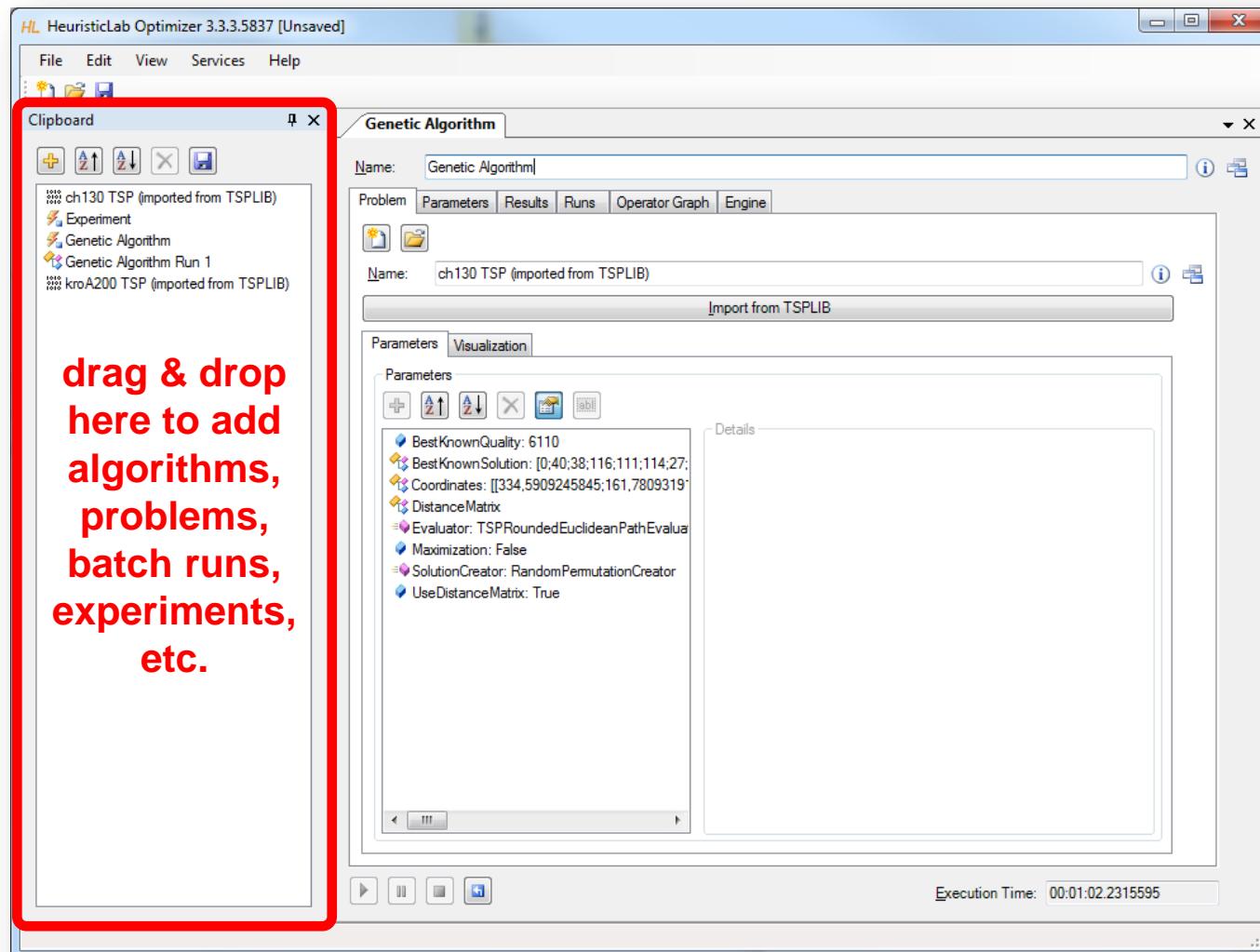
Clipboard

- Store items
 - click on the buttons to add or remove items
 - drag & drop items on the clipboard
 - use the menu to add a copy of a shown item to the clipboard

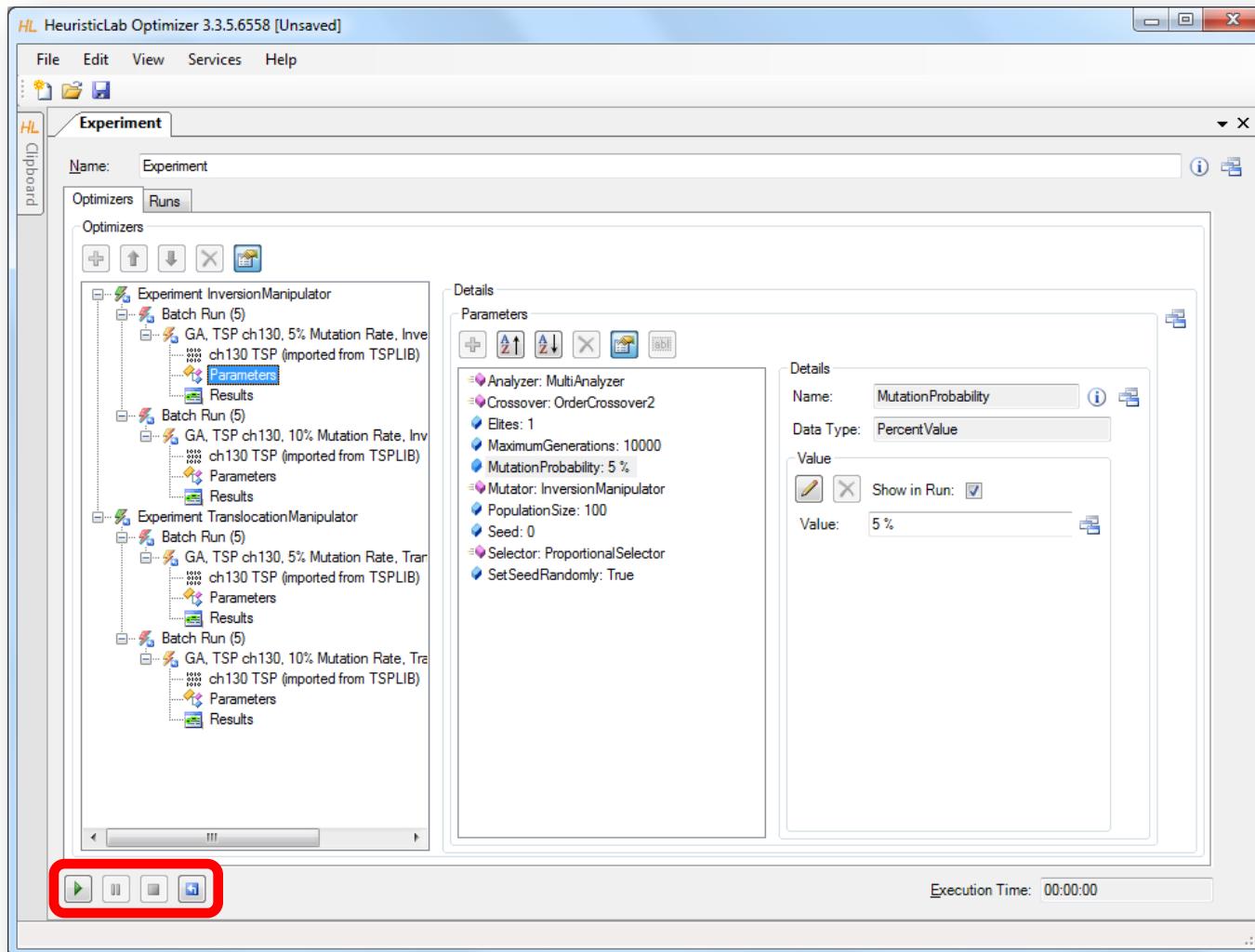


- Show items
 - double-click on an item in the clipboard to show its view
- Save and restore clipboard content
 - click on the save button to write the clipboard content to disk
 - clipboard is automatically restored when HeuristicLab is started the next time

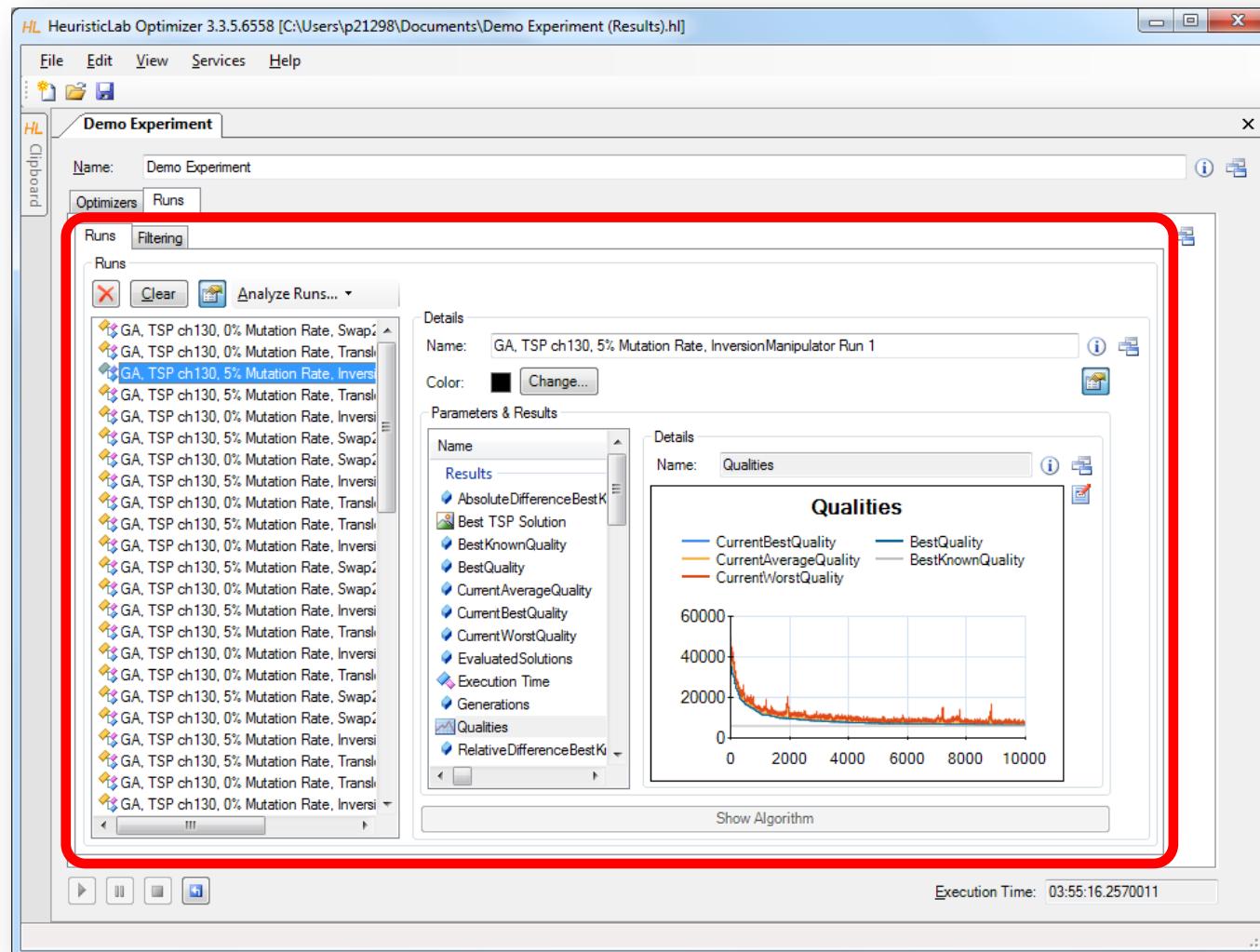
Clipboard



Start, Pause, Resume, Stop, Reset

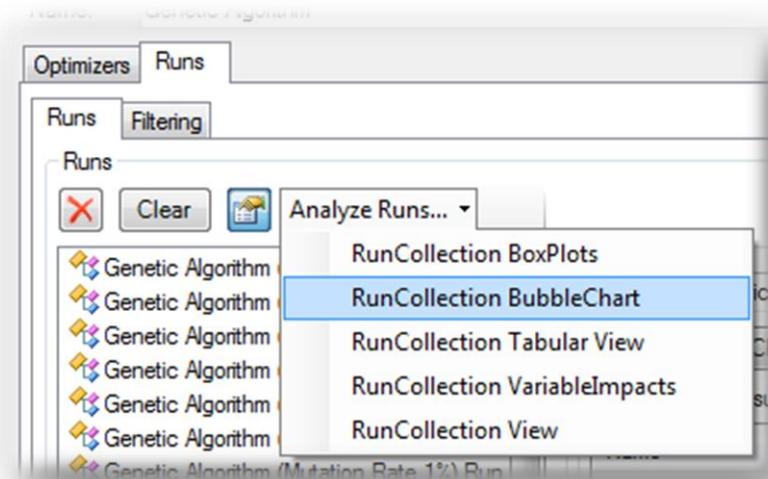


Compare Runs



Analyze Runs

- HeuristicLab provides interactive views to analyze and compare all runs of a run collection
 - textual analysis
 - RunCollection Tabular View
 - graphical analysis
 - RunCollection BubbleChart
 - RunCollection BoxPlots
- Filtering is automatically applied to all open run collection views



Runs – Tabular View

HL HeuristicLab Optimizer 3.3.3.5837 [Unsaved]

File Edit View Services Help

Genetic Algorithm RunCollection Tabular View

Rows: 30 Columns: 48

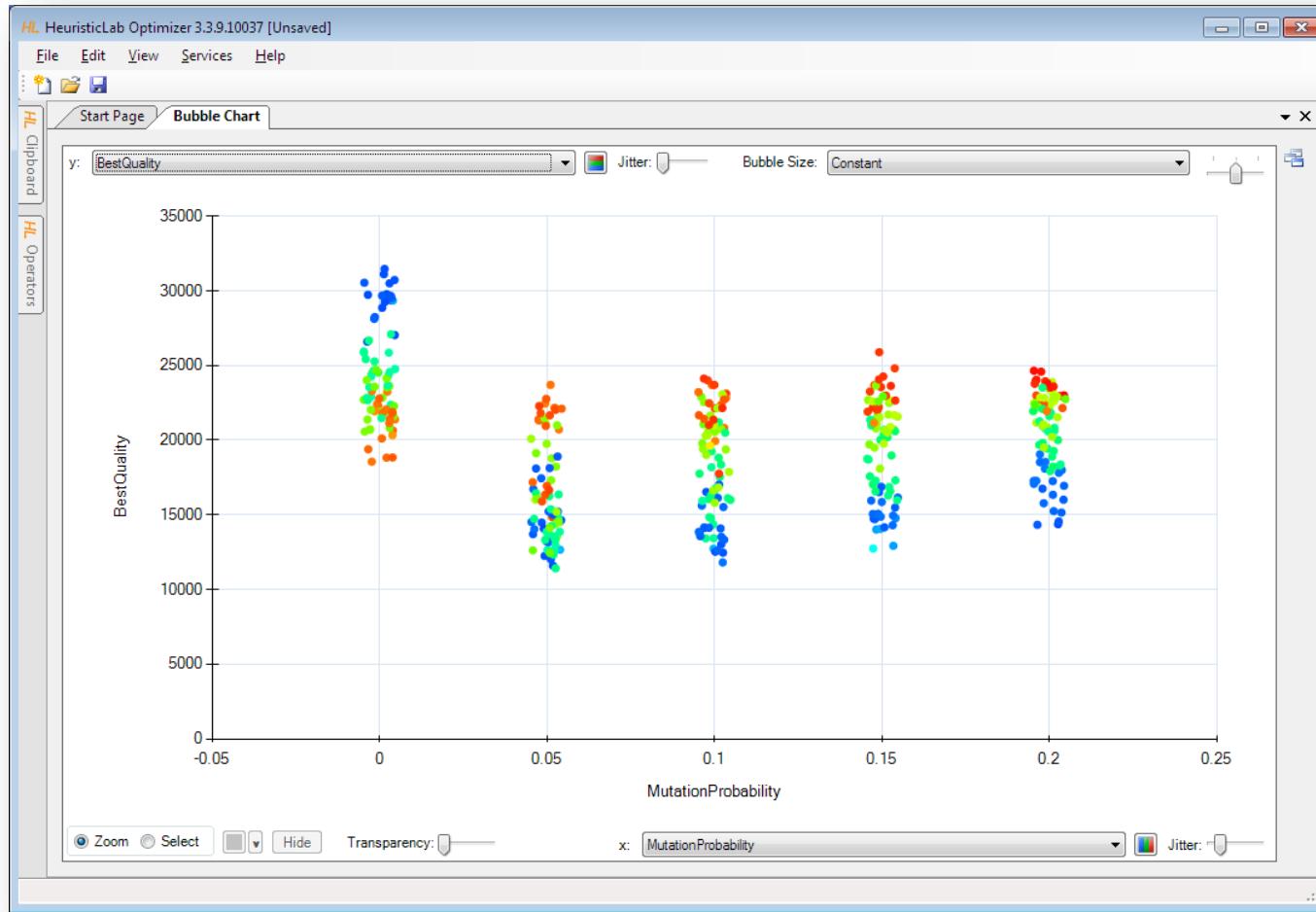
	Best Known Quality	Best Known Solution	Best Quality	Coordinates	Crossover	Current Average Quality
▶ Genetic Algorithm (Mutation Rate 1%) Run 13	5110	[0;40;38;116;111;114;...]	16405	[[334,5909245...]	OrderCrosso...	16543,13
Genetic Algorithm (Mutation Rate 1%) Run 14	5110	[0;40;38;116;111;114;...]	14783	[[334,5909245...]	OrderCrosso...	15029,02
Genetic Algorithm (Mutation Rate 1%) Run 15	5110	[0;40;38;116;111;114;...]	14252	[[334,5909245...]	OrderCrosso...	14282,89
Genetic Algorithm (Mutation Rate 1%) Run 16	5110	[0;40;38;116;111;114;...]	13243	[[334,5909245...]	OrderCrosso...	13245,95
Genetic Algorithm (Mutation Rate 1%) Run 17	5110	[0;40;38;116;111;114;...]	13703	[[334,5909245...]	OrderCrosso...	13749,98
Genetic Algorithm (Mutation Rate 1%) Run 18	5110	[0;40;38;116;111;114;...]	13564	[[334,5909245...]	OrderCrosso...	13951,09
Genetic Algorithm (Mutation Rate 1%) Run 19	5110	[0;40;38;116;111;114;...]	15421	[[334,5909245...]	OrderCrosso...	15431,74
Genetic Algorithm (Mutation Rate 1%) Run 20	5110	[0;40;38;116;111;114;...]	14409	[[334,5909245...]	OrderCrosso...	15147
Genetic Algorithm (Mutation Rate 1%) Run 21	5110	[0;40;38;116;111;114;...]	13771	[[334,5909245...]	OrderCrosso...	13954,56
Genetic Algorithm (Mutation Rate 1%) Run 22	5110	[0;40;38;116;111;114;...]	14529	[[334,5909245...]	OrderCrosso...	14532,3
Genetic Algorithm (Mutation Rate 5%) Run 13	5110	[0;40;38;116;111;114;...]	13095	[[334,5909245...]	OrderCrosso...	13642,7
Genetic Algorithm (Mutation Rate 5%) Run 14	5110	[0;40;38;116;111;114;...]	12403	[[334,5909245...]	OrderCrosso...	12818,09
Genetic Algorithm (Mutation Rate 5%) Run 15	5110	[0;40;38;116;111;114;...]	14091	[[334,5909245...]	OrderCrosso...	14653,98
Genetic Algorithm (Mutation Rate 5%) Run 16	5110	[0;40;38;116;111;114;...]	12595	[[334,5909245...]	OrderCrosso...	13297,99
Genetic Algorithm (Mutation Rate 5%) Run 17	5110	[0;40;38;116;111;114;...]	12792	[[334,5909245...]	OrderCrosso...	13264,38
Genetic Algorithm (Mutation Rate 5%) Run 18	5110	[0;40;38;116;111;114;...]	12711	[[334,5909245...]	OrderCrosso...	13151,19
Genetic Algorithm (Mutation Rate 5%) Run 19	5110	[0;40;38;116;111;114;...]	12326	[[334,5909245...]	OrderCrosso...	12625,78
Genetic Algorithm (Mutation Rate 5%) Run 20	5110	[0;40;38;116;111;114;...]	13346	[[334,5909245...]	OrderCrosso...	13777,85
Genetic Algorithm (Mutation Rate 5%) Run 21	5110	[0;40;38;116;111;114;...]	12807	[[334,5909245...]	OrderCrosso...	13284,81
Genetic Algorithm (Mutation Rate 5%) Run 22	5110	[0;40;38;116;111;114;...]	12741	[[334,5909245...]	OrderCrosso...	13113,18
Genetic Algorithm (Mutation Rate 10%) Run 13	5110	[0;40;38;116;111;114;...]	15921	[[334,5909245...]	OrderCrosso...	18084,04
Genetic Algorithm (Mutation Rate 10%) Run 14	5110	[0;40;38;116;111;114;...]	16384	[[334,5909245...]	OrderCrosso...	19609,36

Runs – Tabular View



- Sort columns
 - click on column header to sort column
 - Ctrl-click on column header to sort multiple columns
- Show or hide columns
 - right-click on table to open dialog to show or hide columns
- Compute statistical values
 - select multiple numerical values to see count, sum, minimum, maximum, average and standard deviation
- Select, copy and paste into other applications

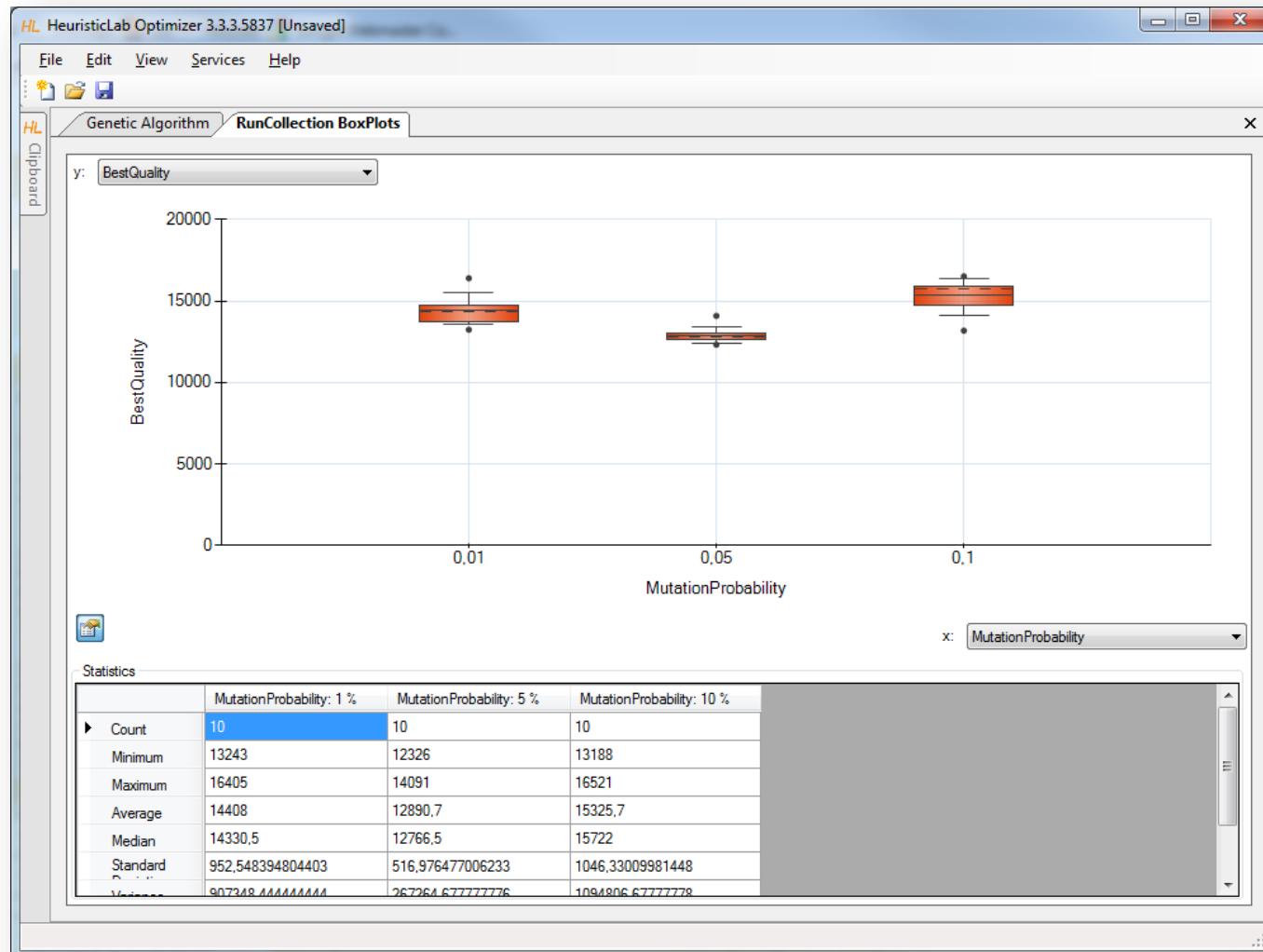
Runs – BubbleChart



Runs – BubbleChart

- Choose values to plot
 - choose which values to show on the x-axis, the y-axis and as bubble size
 - possible values are all parameter settings and results
- Add jitter
 - add jitter to separate overlapping bubbles
- Zoom in and out
 - click on Zoom and click and drag in the chart area to zoom in
 - double click on the chart area background or on the circle buttons beside the scroll bars to zoom out
- Color bubbles
 - click on Select, choose a color and click and drag in the chart area to select and color bubbles
 - apply coloring automatically by clicking on the axis coloring buttons
- Show runs
 - double click on a bubble to open its run
- Export image
 - right-click to open context menu to copy or save image
 - save image as pixel (BMP, JPG, PNG, GIF, TIF) or vector graphics (EMF)
- Show box plots
 - right-click to open context menu to show box plots view

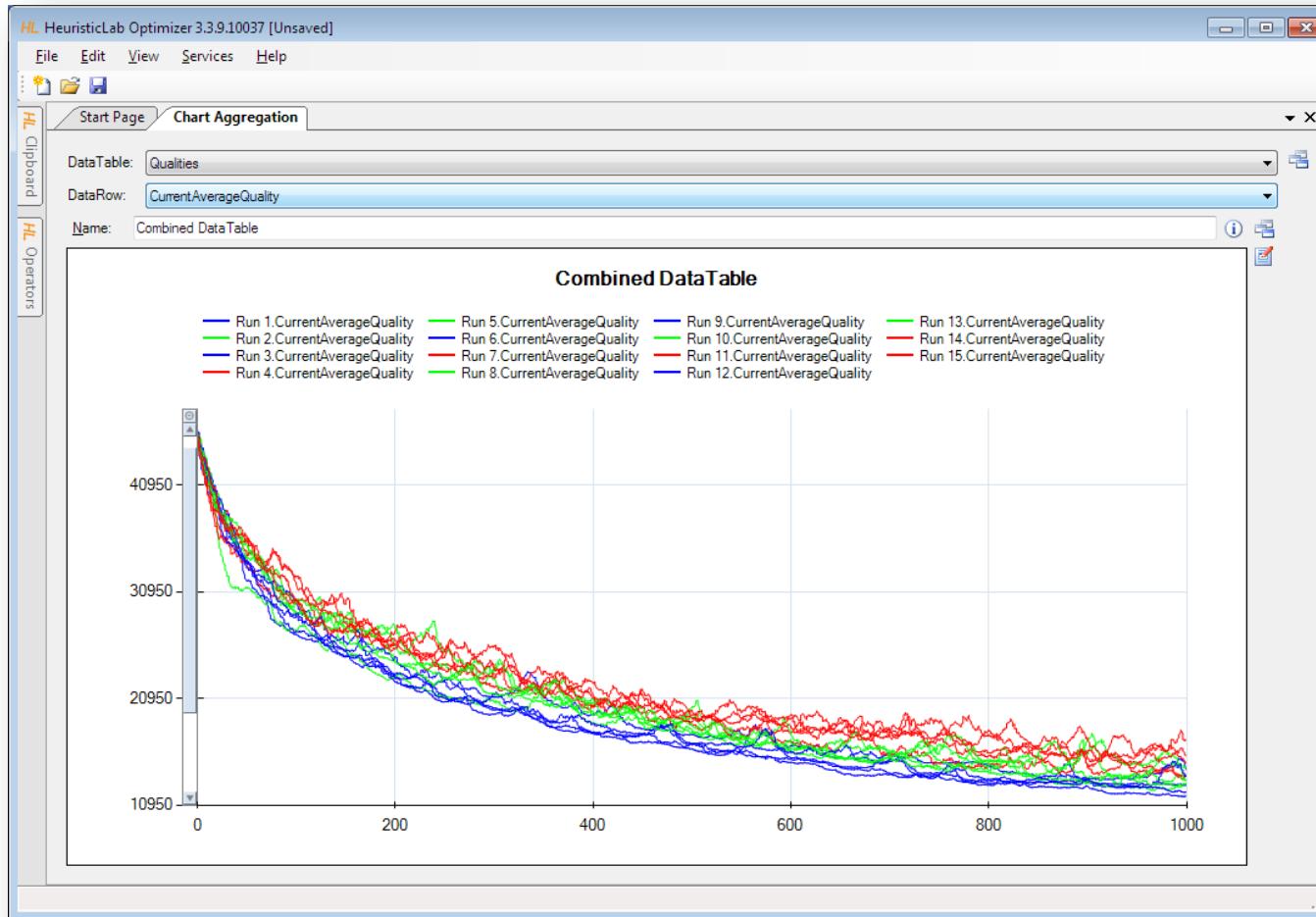
Runs – BoxPlots



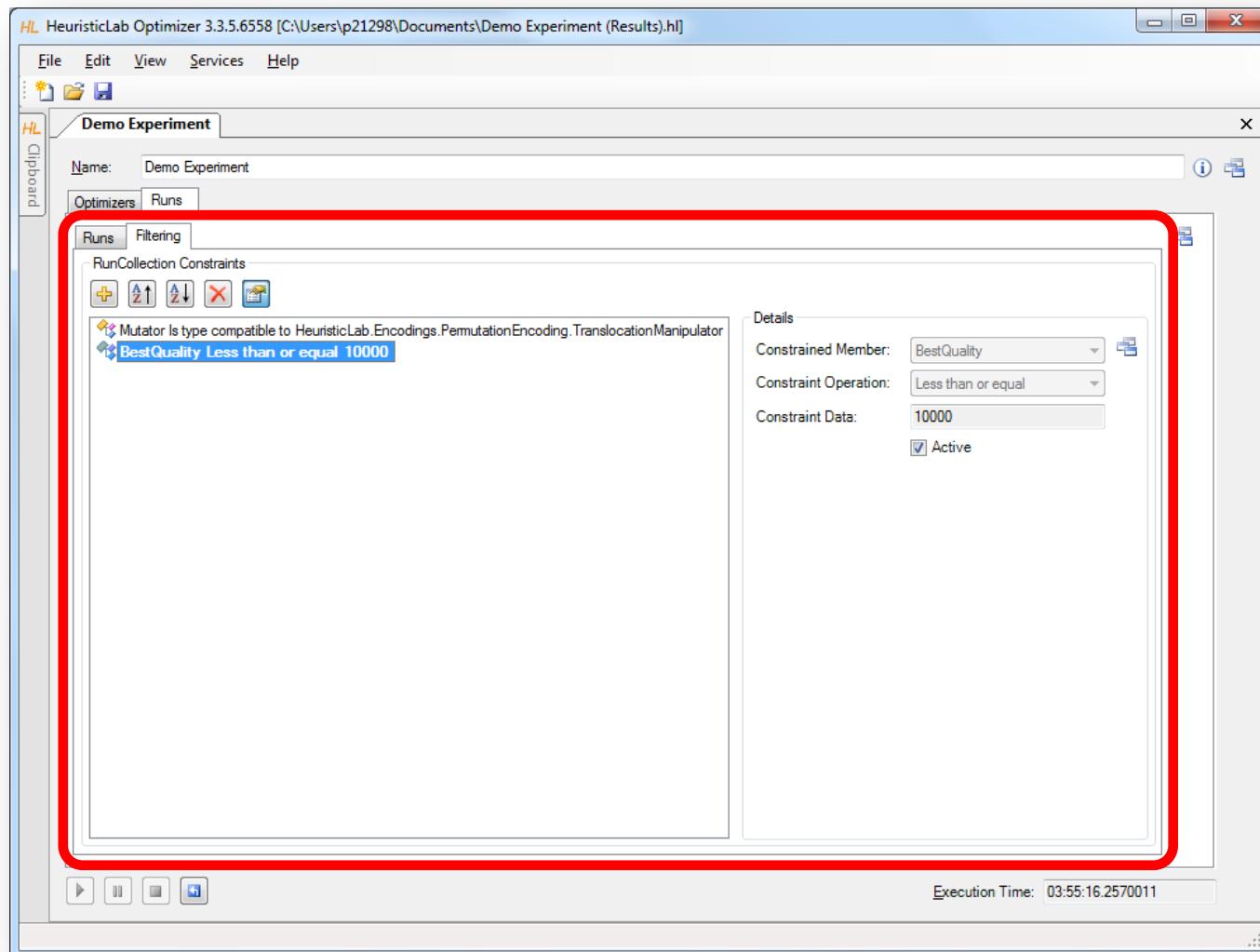
Runs – BoxPlots

- Choose values to plot
 - choose which values to show on the x-axis and y-axis
 - possible values are all parameter settings and results
- Zoom in and out
 - click on Zoom and click and drag in the chart area to zoom in
 - double click on the chart area background or on the circle buttons beside the scroll bars to zoom out
- Show or hide statistical values
 - click on the lower left button to show or hide statistical values
- Export image
 - right-click to open context menu to copy or save image
 - save image as pixel (BMP, JPG, PNG, GIF, TIF) or vector graphics (EMF)

Runs – Multi-Line Chart



Filter Runs

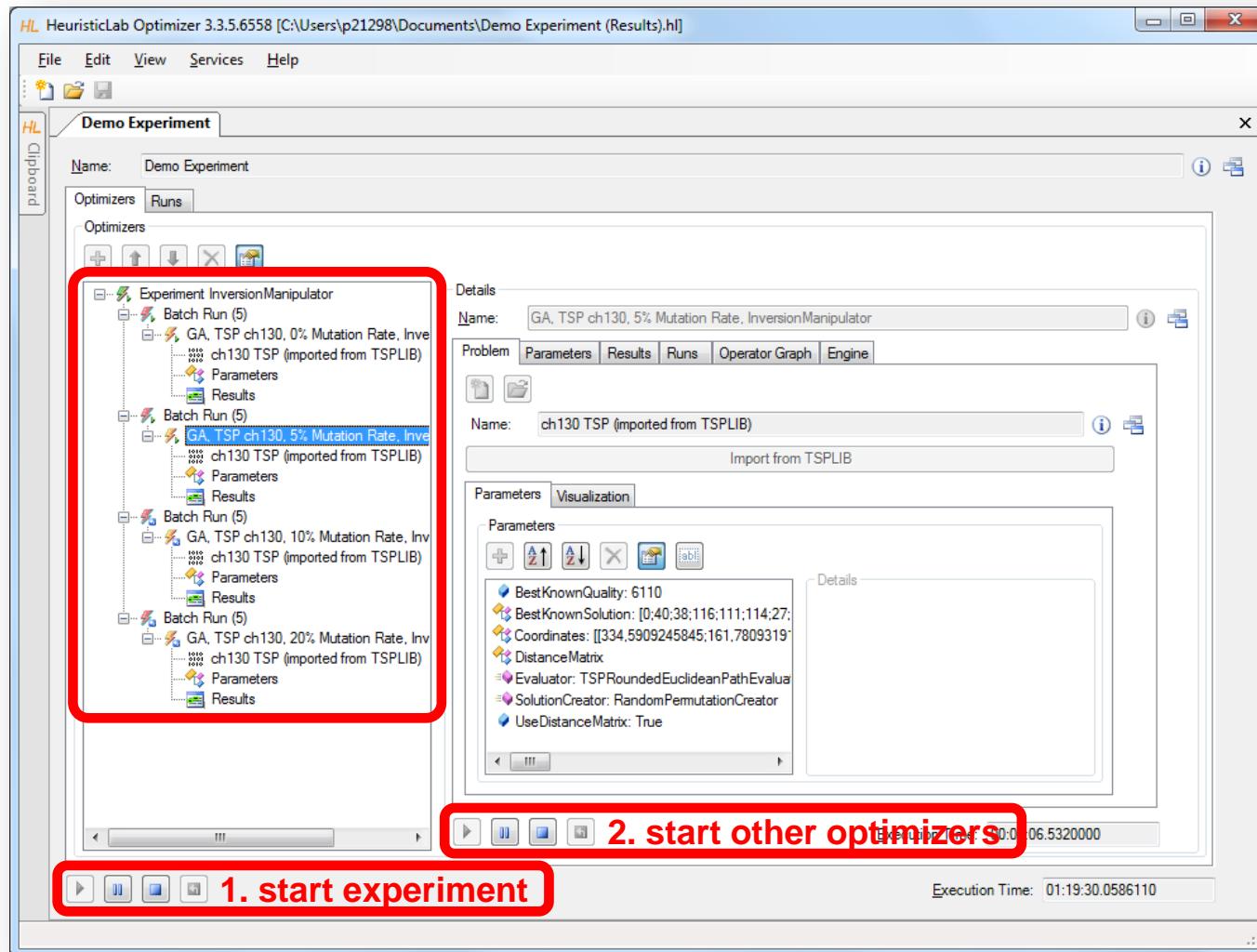


Multi-core CPUs and Parallelization

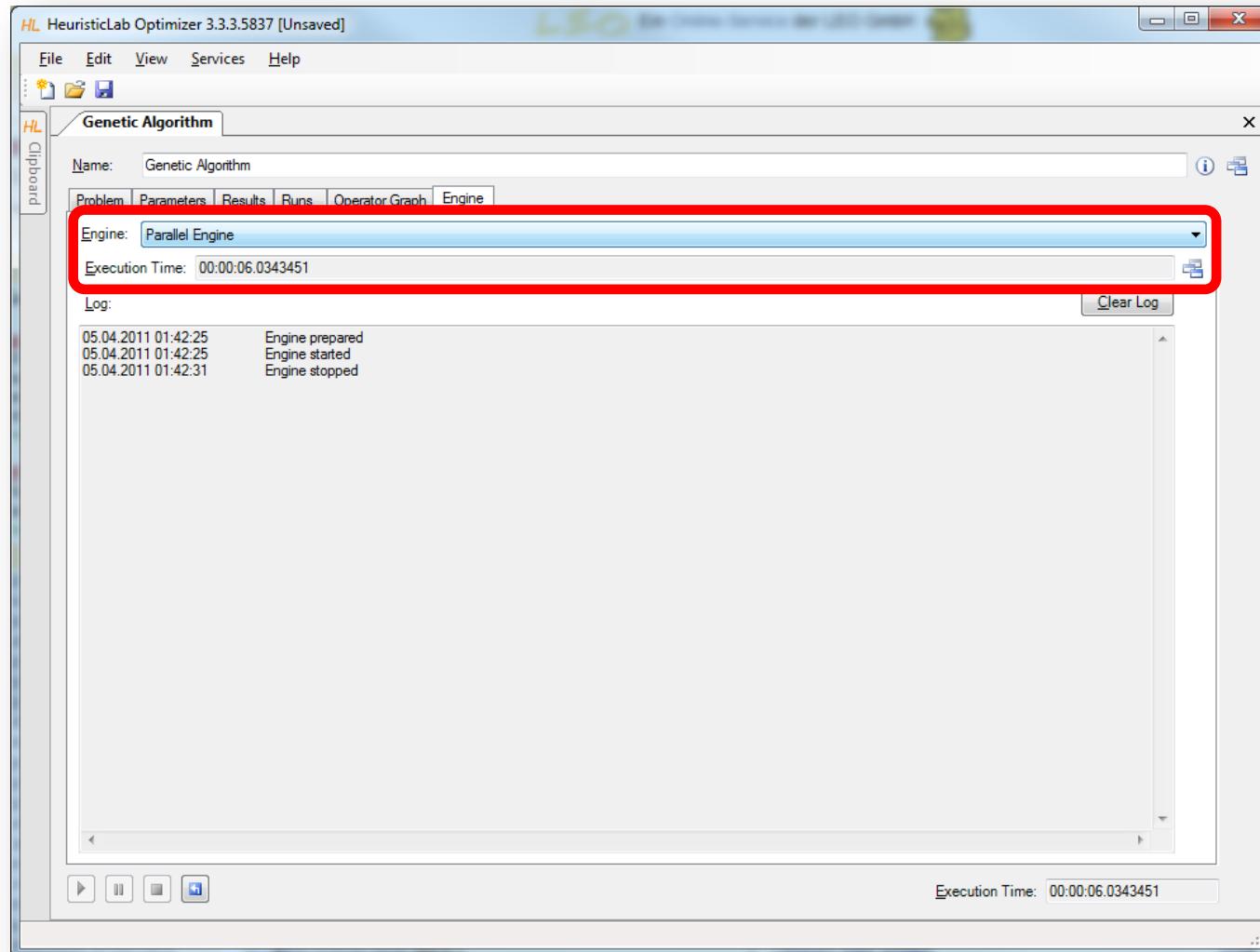


- Parallel execution of optimizers in experiments
 - optimizers in an experiment are executed sequentially from top to bottom per default
 - experiments support parallel execution of their optimizers
 - select a not yet executed optimizer and start it manually to utilize another core
 - execution of one of the next optimizers is started automatically after an optimizer is finished
- Parallel execution of algorithms
 - HeuristicLab provides special operators for parallelization
 - engines decide how to execute parallel operations
 - sequential engine executes everything sequentially
 - parallel engine executes parallel operations on multiple cores
 - Hive engine (under development) executes parallel operations on multiple computers
 - all implemented algorithms support parallel solution evaluation

Parallel Execution of Experiments



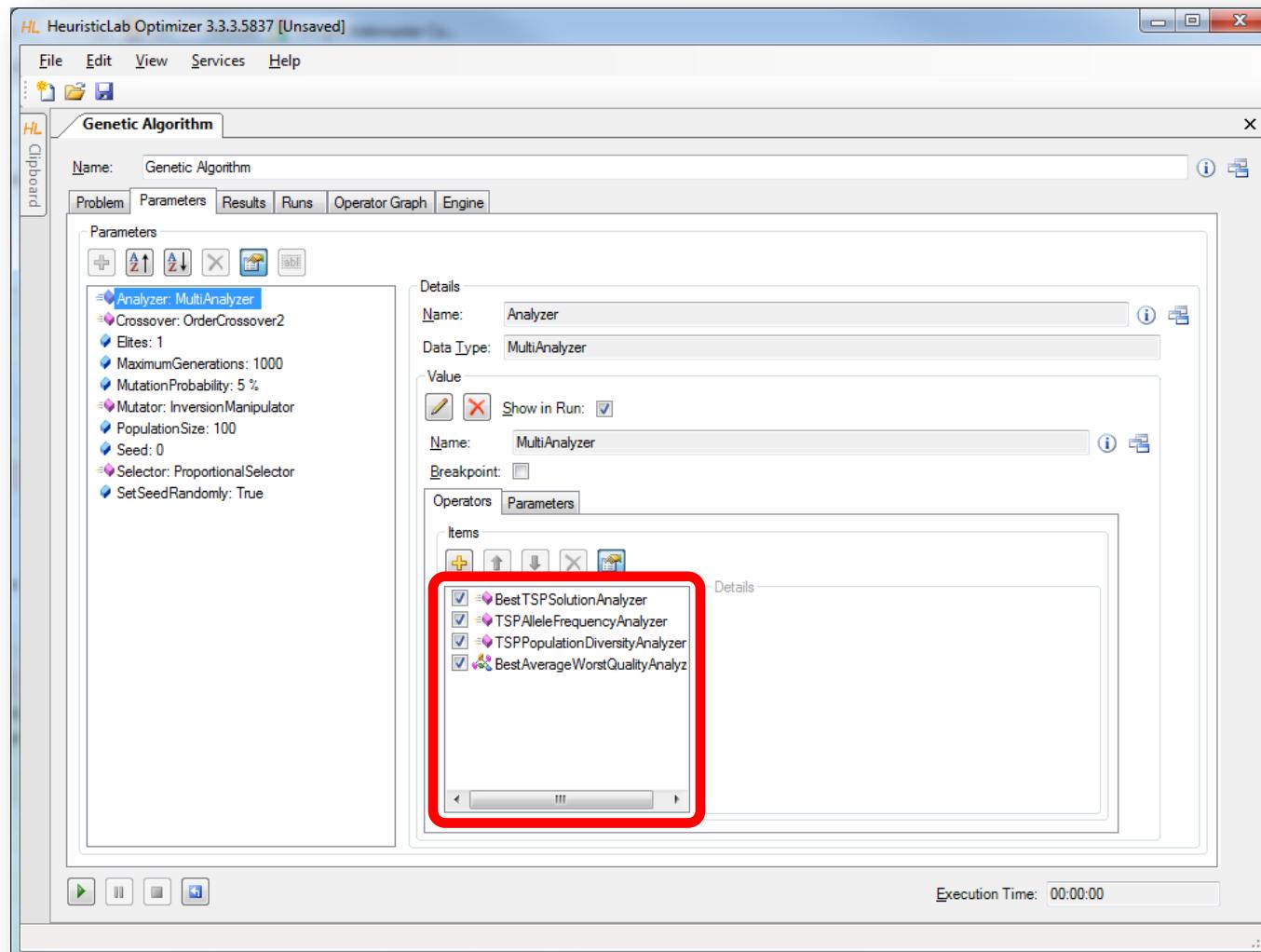
Parallel Execution of Algorithms



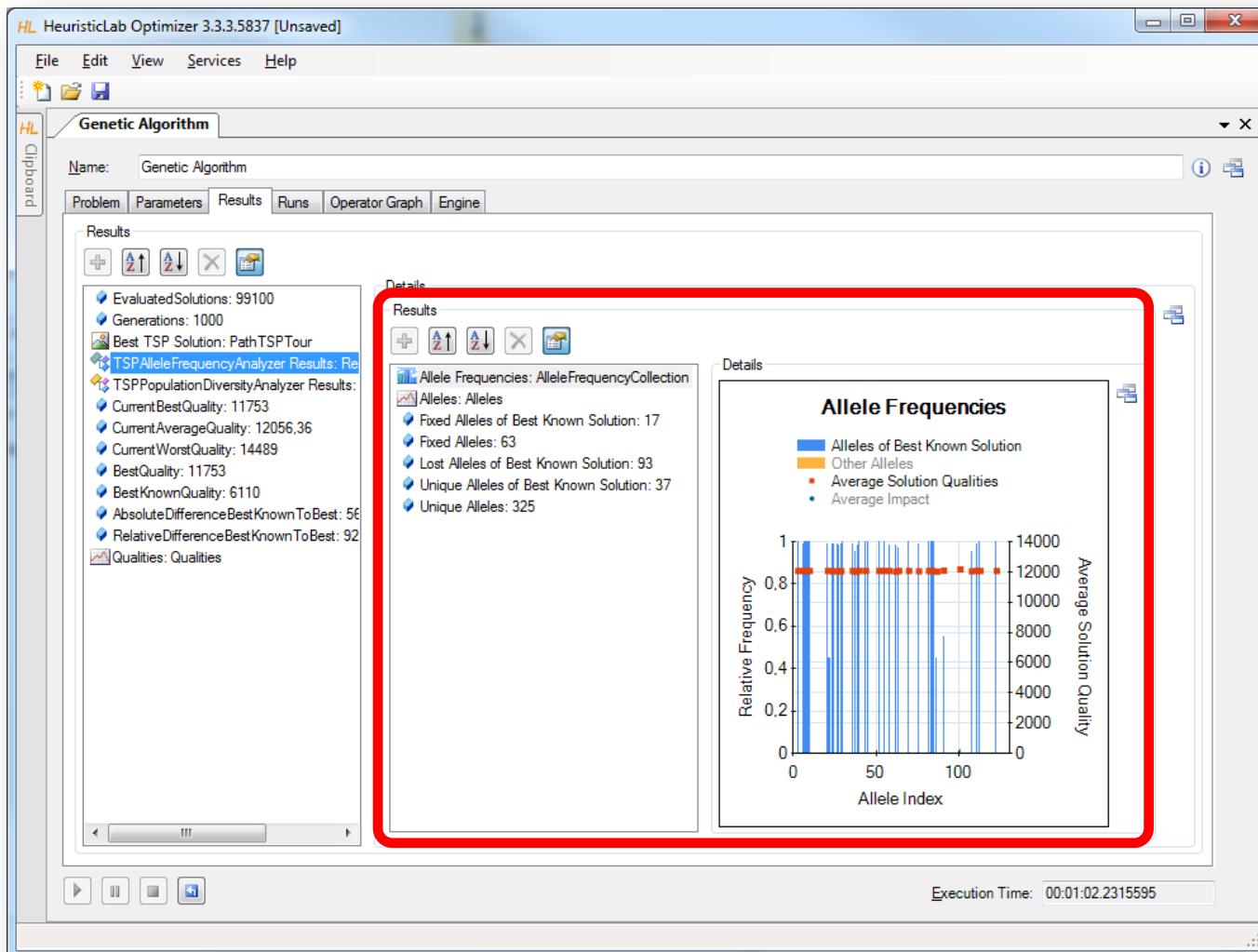
Analyzers

- Special operators for analysis purposes
 - are executed after each iteration
 - serve as general purpose extension points of algorithms
 - can be selected and parameterized in the algorithm
 - perform algorithm-specific and/or problem-specific tasks
 - some analyzers are quite costly regarding runtime and memory
 - implementing and adding custom analyzers is easy
- Examples
 - TSPAlleleFrequencyAnalyzer
 - TSPPopulationDiversityAnalyzer
 - SuccessfulOffspringAnalyzer
 - SymbolicDataAnalysisVariableFrequencyAnalyzer
 - SymbolicRegressionSingleObjectiveTrainingBestSolutionAnalyzer
 - ...

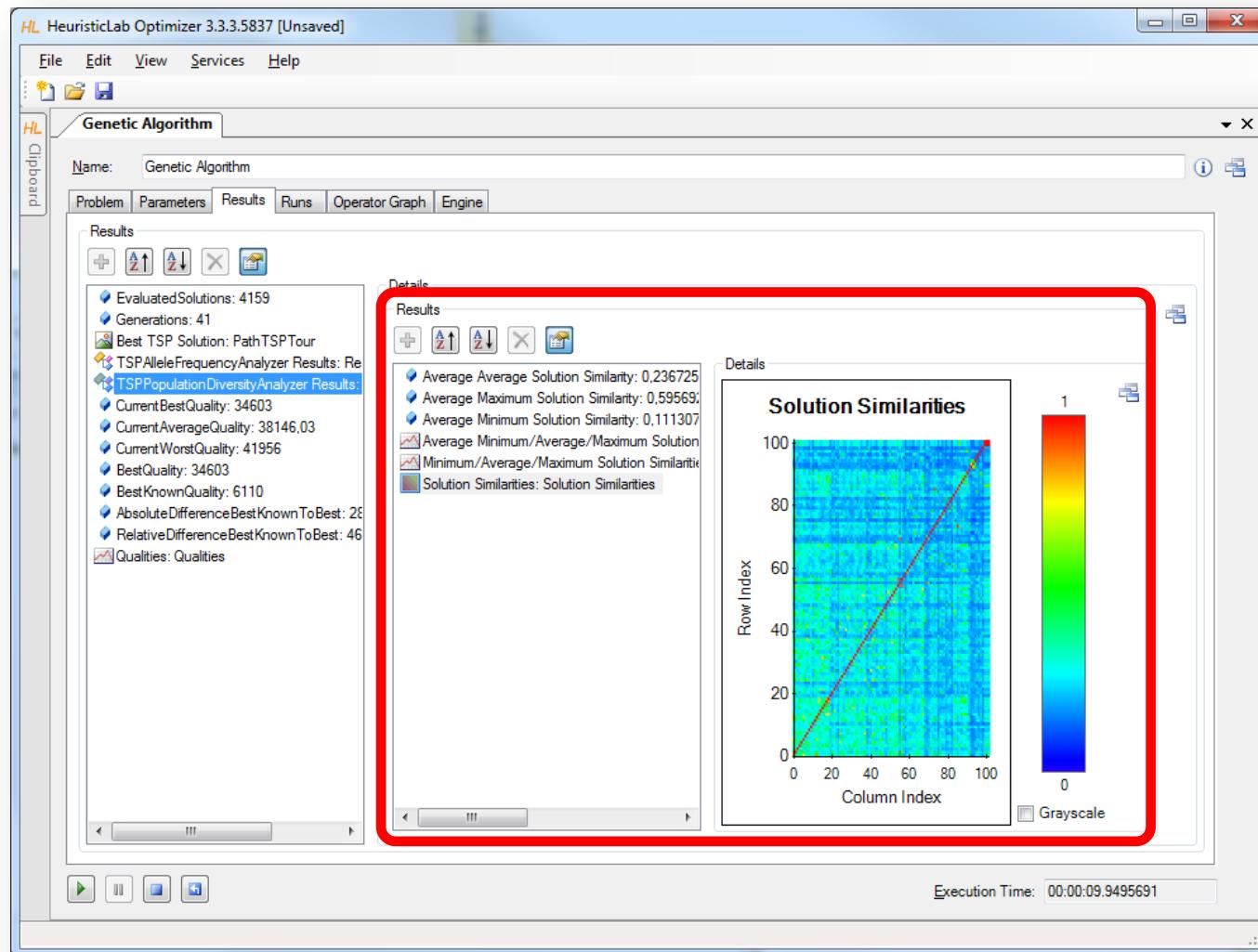
Analyzers



TSPAlleleFrequencyAnalyzer

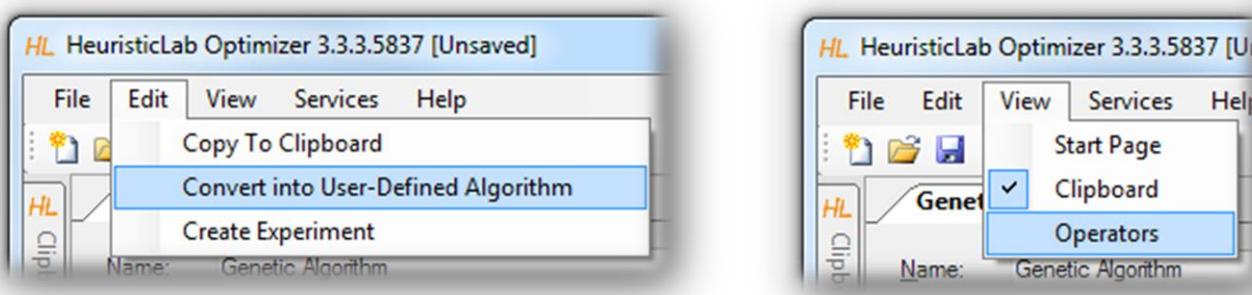


TSPPopulationDiversityAnalyzer



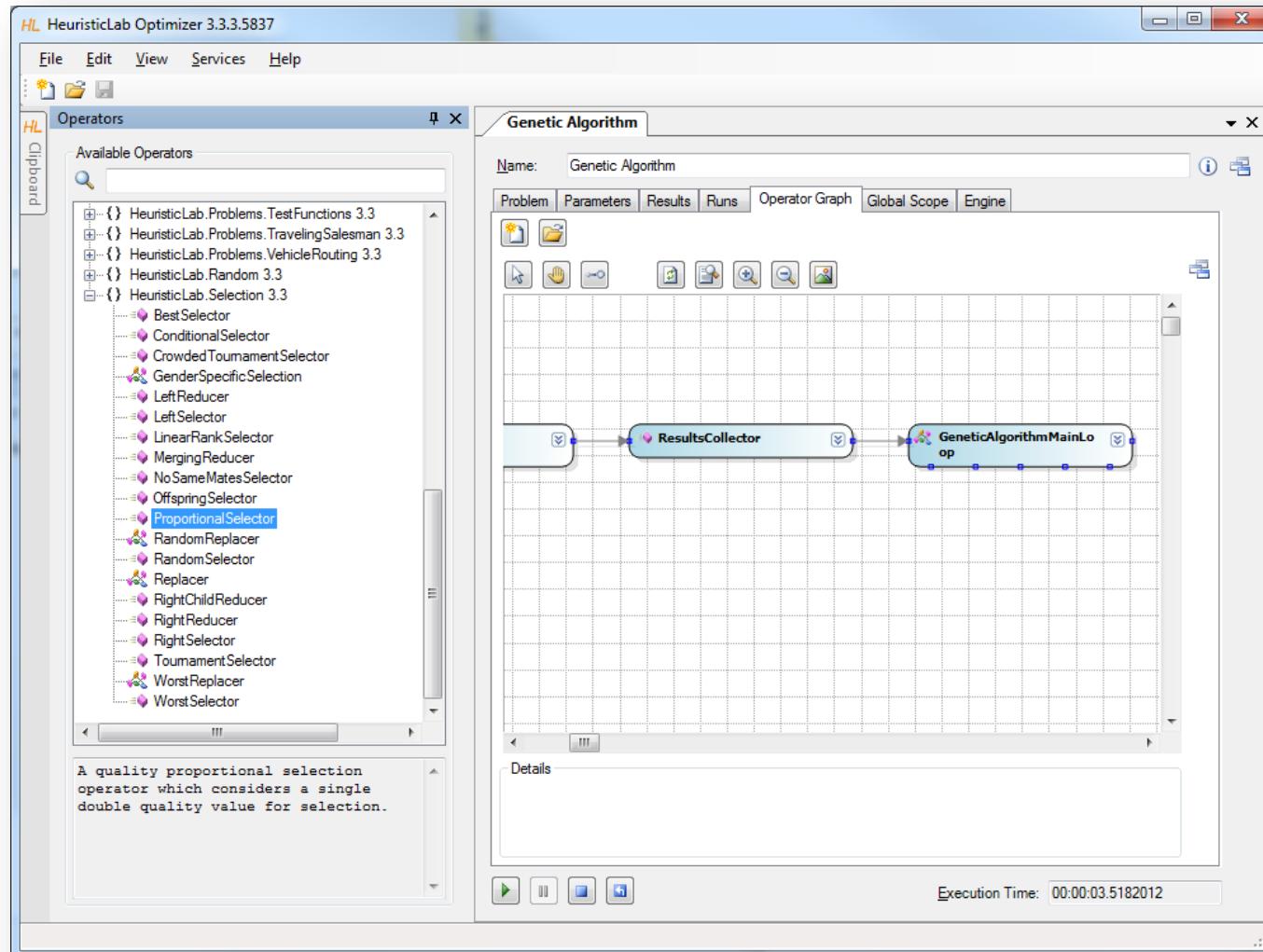
Building User-Defined Algorithms

- Operator graphs
 - algorithms are represented as operator graphs
 - operator graphs of user-defined algorithms can be changed
 - algorithms can be defined in the graphical algorithm designer
 - use the menu to convert a standard algorithm into a user-defined algorithm

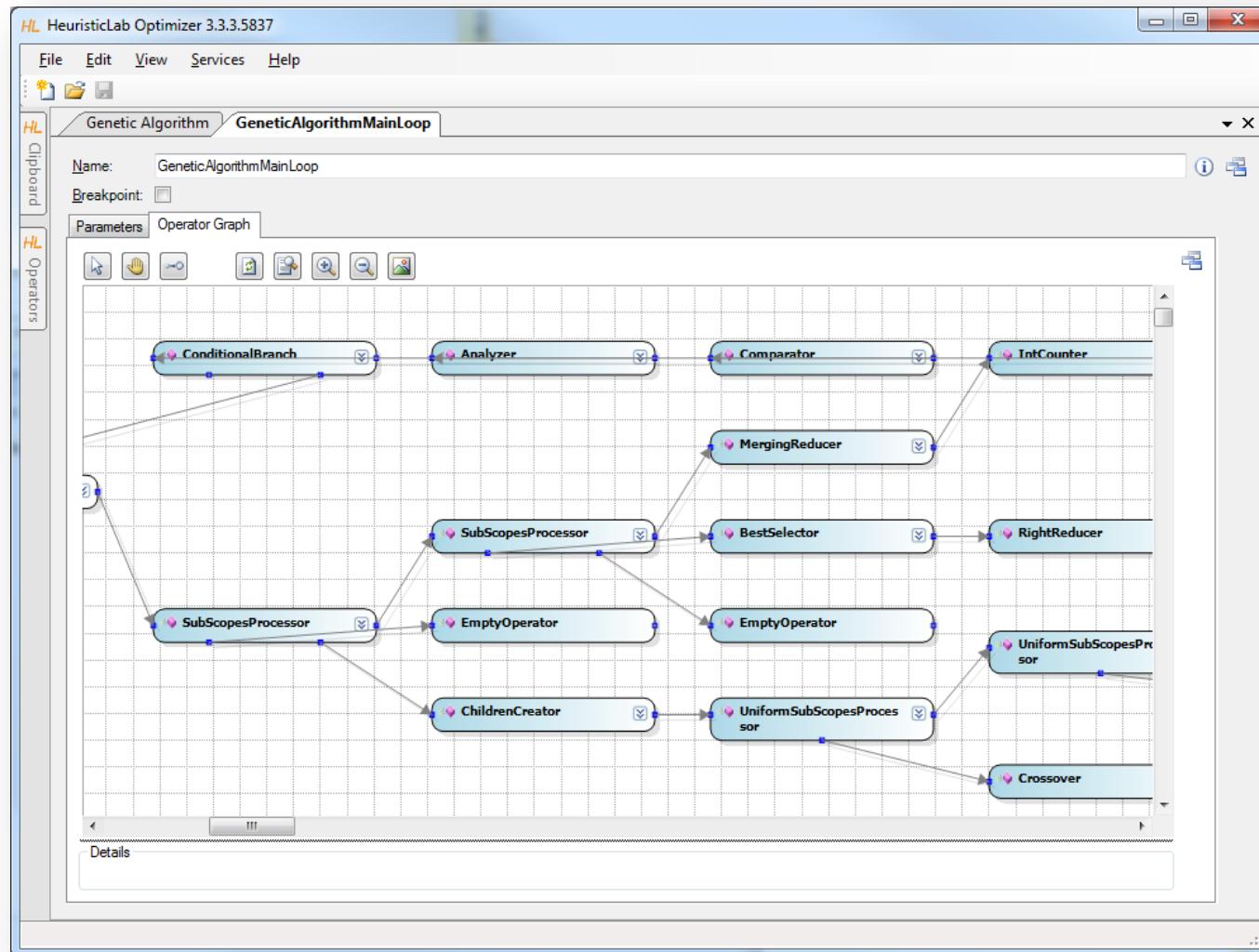


- Operators sidebar
 - drag & drop operators into an operator graph
- Programmable operators
 - add programmable operators in order to implement custom logic in an algorithm
 - no additional development environment needed
- Debug algorithms
 - use the debug engine to obtain detailed information during algorithm execution

Building User-Defined Algorithms



Building User-Defined Algorithms



Programmable Operators



The screenshot shows the HeuristicLab Optimizer 3.3.3.5837 [Unsaved] application window. The title bar indicates the application name and version. The main window displays a code editor for a class named 'ProgrammableSingleSuccessorOperator'. The code implements a static method 'Execute' that returns a successor operation based on the current one. The code editor includes syntax highlighting for C# and a scroll bar. To the left of the code editor are two navigation panes: 'Assemblies' and 'Namespaces'. The 'Assemblies' pane lists various HeuristicLab library components, while the 'Namespaces' pane shows the full namespace hierarchy including 'Common', 'Core', 'Data', 'Operators' (which contains 'Programmable'), and 'System'. The bottom status bar of the application window shows the text 'Ready'.

```
public class ProgrammableSingleSuccessorOperator {
    public static IOperation Execute(ProgrammableSingleSuccessorOperator op,
    ...
    ...
    // implement custom operator
    ...
    ...
    return op.Successor == null ? null : context.CreateOperation(op.Successor);
}
```

Scripts

HeuristicLab Optimizer 3.3.10.11175 [Unsaved]

Start Page Genetic Algorithm Script - QAP

Name: Genetic Algorithm Script - QAP

Compilation successful

```

38
39     for (int g = 0; g < generations; g++) {
40         var parents = population.SampleProportional(random, 2 * popSize, quality);
41         for (int i = 0; i < popSize; i++) {
42             nextGen[i] = PartiallyMatchedCrossover.Apply(random, parents[i * 2], i);
43             if (random.NextDouble() < mutationRate) Swap2Manipulator.Apply(random,
44                 nextQual[i] = QAPEvaluator.Apply(nextGen[i], qap.Weights, qap.Distance);
45             if (nextQual[i] < bestQuality) {
46                 bestQuality = nextQual[i];
47                 bestQualityGeneration = g;
48             }
49         }
50         qualityRow.Values.Add(bestQuality);
51         Array.Copy(nextGen, population, popSize);
52         Array.Copy(nextQual, qualities, popSize);
53     }
54
55     vars.elapsed = new TimeSpanValue(DateTime.UtcNow - start);
56     vars.bestQuality = bestQuality;
57     vars.bestQualityFoundAt = bestQualityGeneration;
58 }
59 }
```

Variables

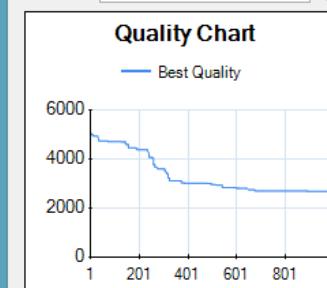
Name	Value
qap	dre56
qualityChart	Quality Chart
elapsed	00:00:09.6073
bestQuality	2670
bestQualityFoundAt	889

Quality Chart

Name: Quality Chart

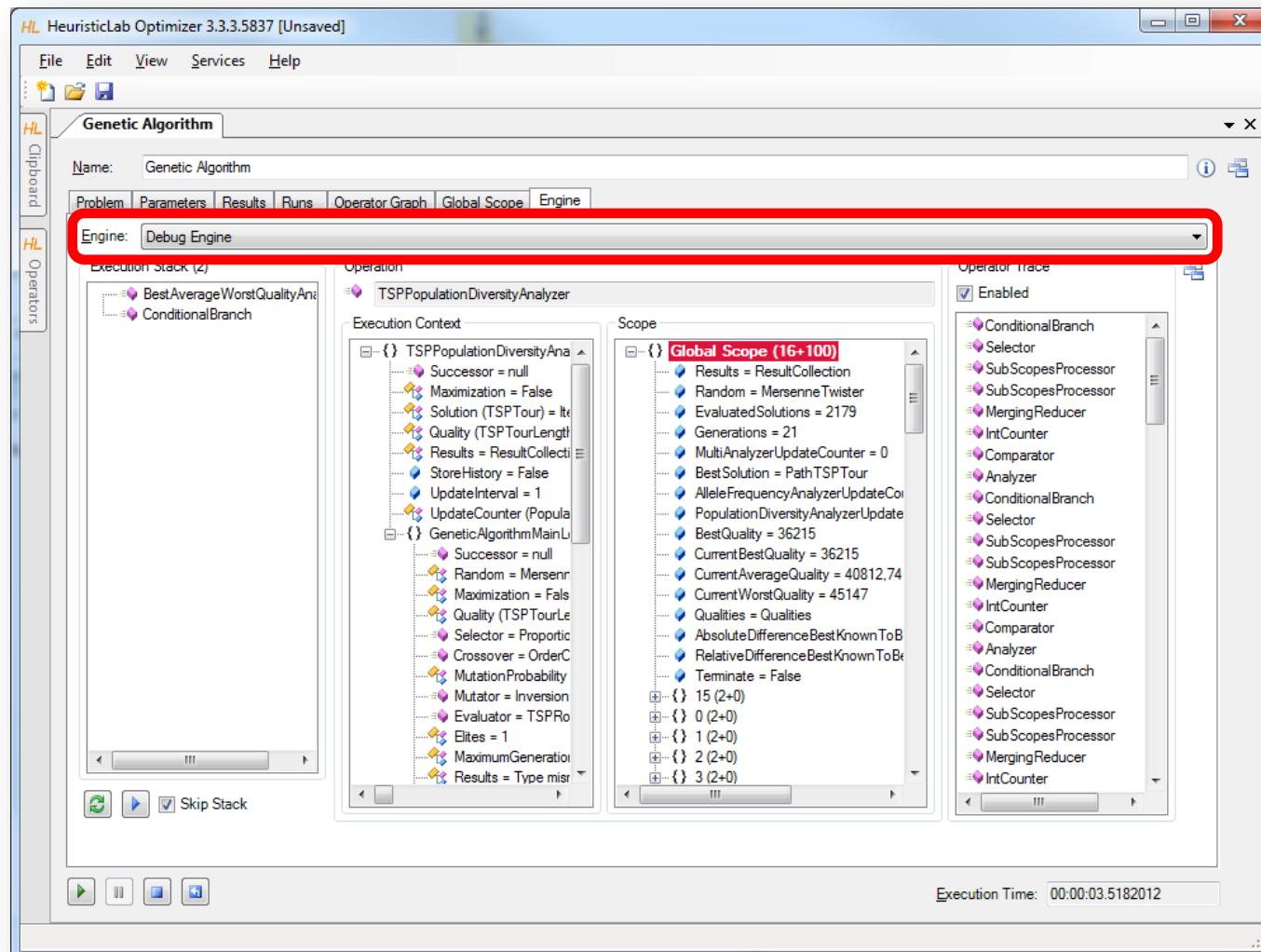
Quality Chart

Best Quality



Generation	Best Quality
1	5500
201	4000
401	3000
601	2500
801	2500

Debugging Algorithms



Agenda

- Objectives of the Tutorial
- Introduction
- Where to get HeuristicLab?
- Plugin Infrastructure
- Graphical User Interface
- Available Algorithms & Problems
- **Demonstration Part I: Working with HeuristicLab**
- **Demonstration Part II: Data-based Modeling**
- Some Additional Features
- Planned Features
- Team
- Suggested Readings
- Bibliography
- Questions & Answers

Demonstration Part II: Data-based Modeling



- Introduction
- Regression with HeuristicLab
- Model simplification and export
- Variable relevance analysis
- Classification with HeuristicLab

Introduction to Data-based Modeling



- Dataset: Matrix $(x_{i,j})_{i=1..N, j=1..K}$
 - N observations of K input variables
 - $x_{i,j}$ = i-th observation of j-th variable
 - Additionally: Vector of labels $(y_1 \dots y_N)^T$
- Goal: learn association of input variable values to labels

Data Analysis in HeuristicLab



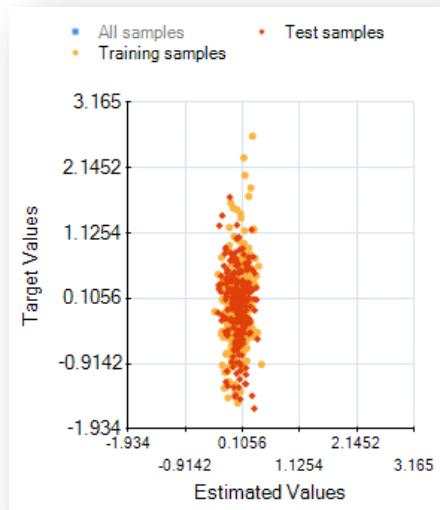
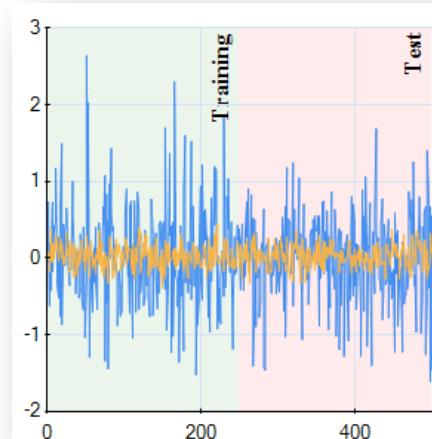
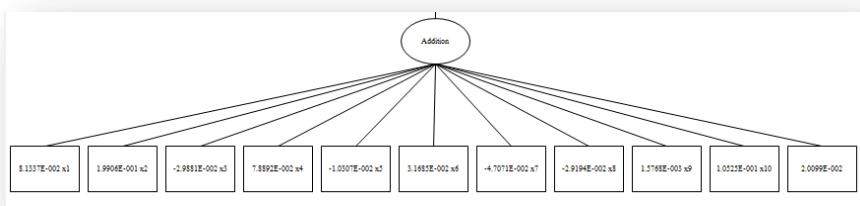
- Symbolic regression and classification using genetic programming
- External Libraries:
 - Linear Regression, Logistic Regression,
 - k-Nearest Neighbours, k-Means,
 - Random Forest, Support Vector Machines, Neural Networks, Gaussian Processes

Case Study: Regression

- Poly-10 benchmark problem dataset
 - 10 input variables $x_1 \dots x_{10}$
 - $y = x_1x_2 + x_3x_4 + x_5x_6 + x_1x_7x_9 + x_3x_6x_{10}$
 - non-linear modeling approach necessary
 - frequently used in GP literature
 - available as benchmark problem instance in HeuristicLab

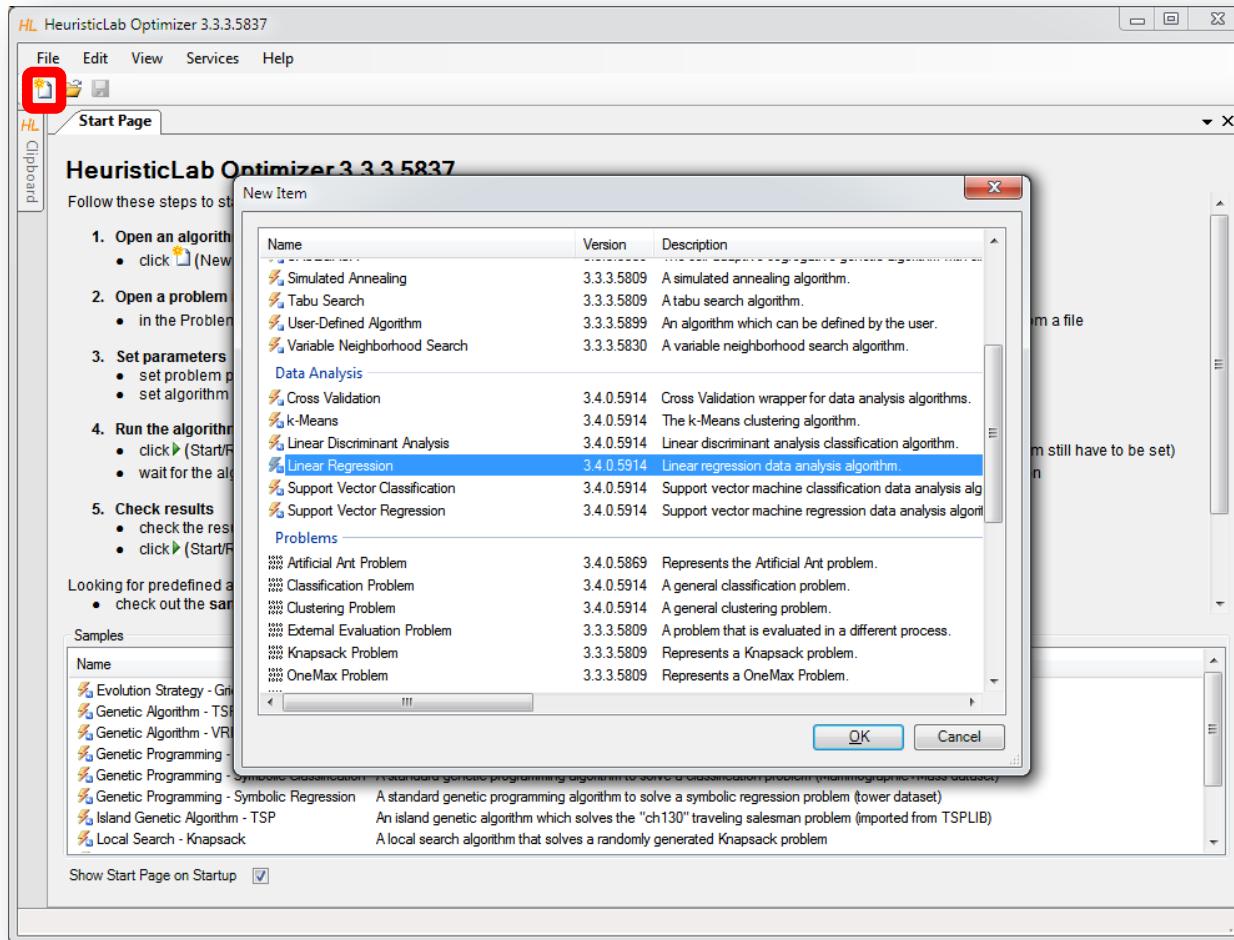
Demonstration

- problem configuration
 - data import
 - target and input variables
 - data partitions (training and test)
- algorithm configuration
- analysis of results
 - accuracy metrics
 - visualization of model output

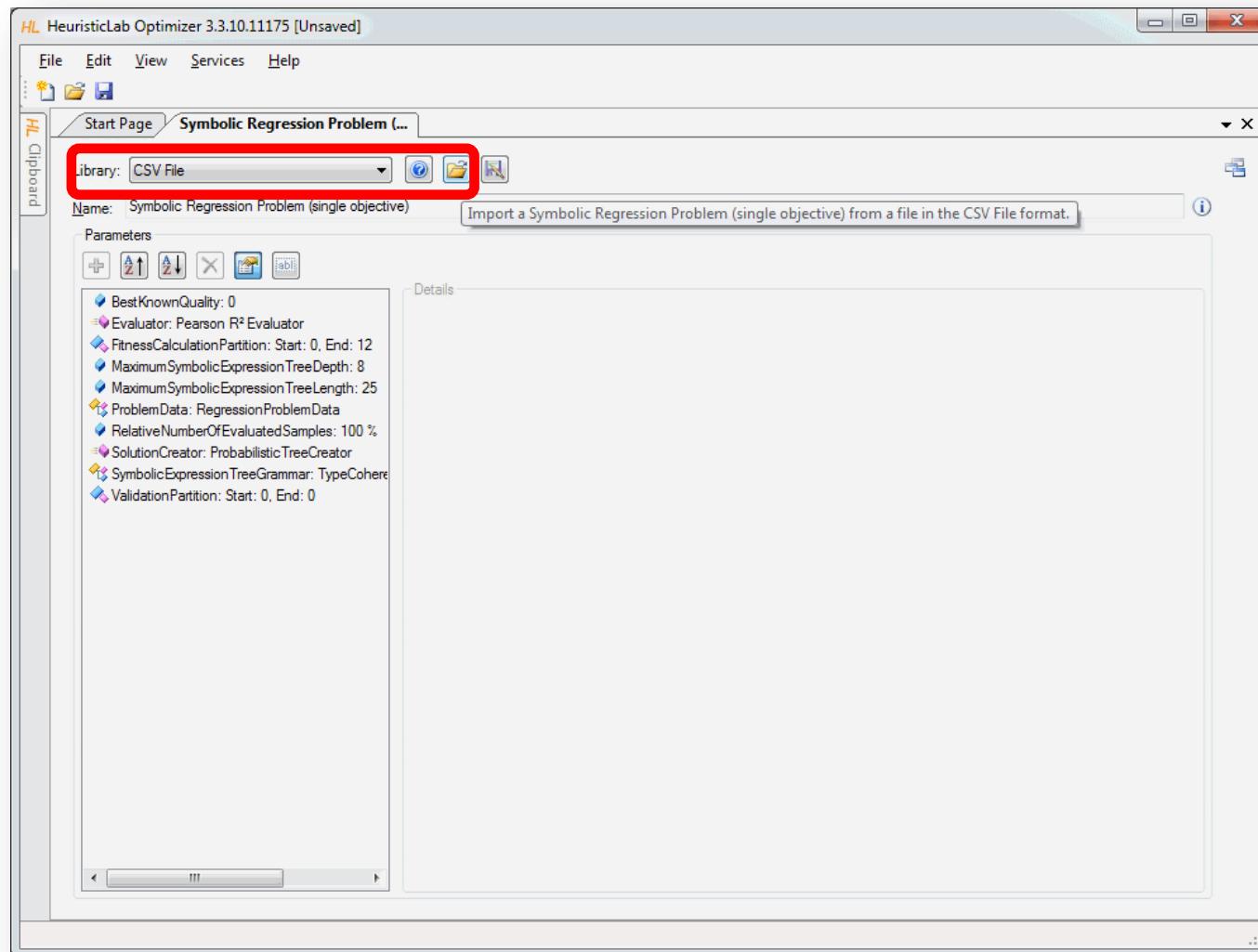


Linear Regression

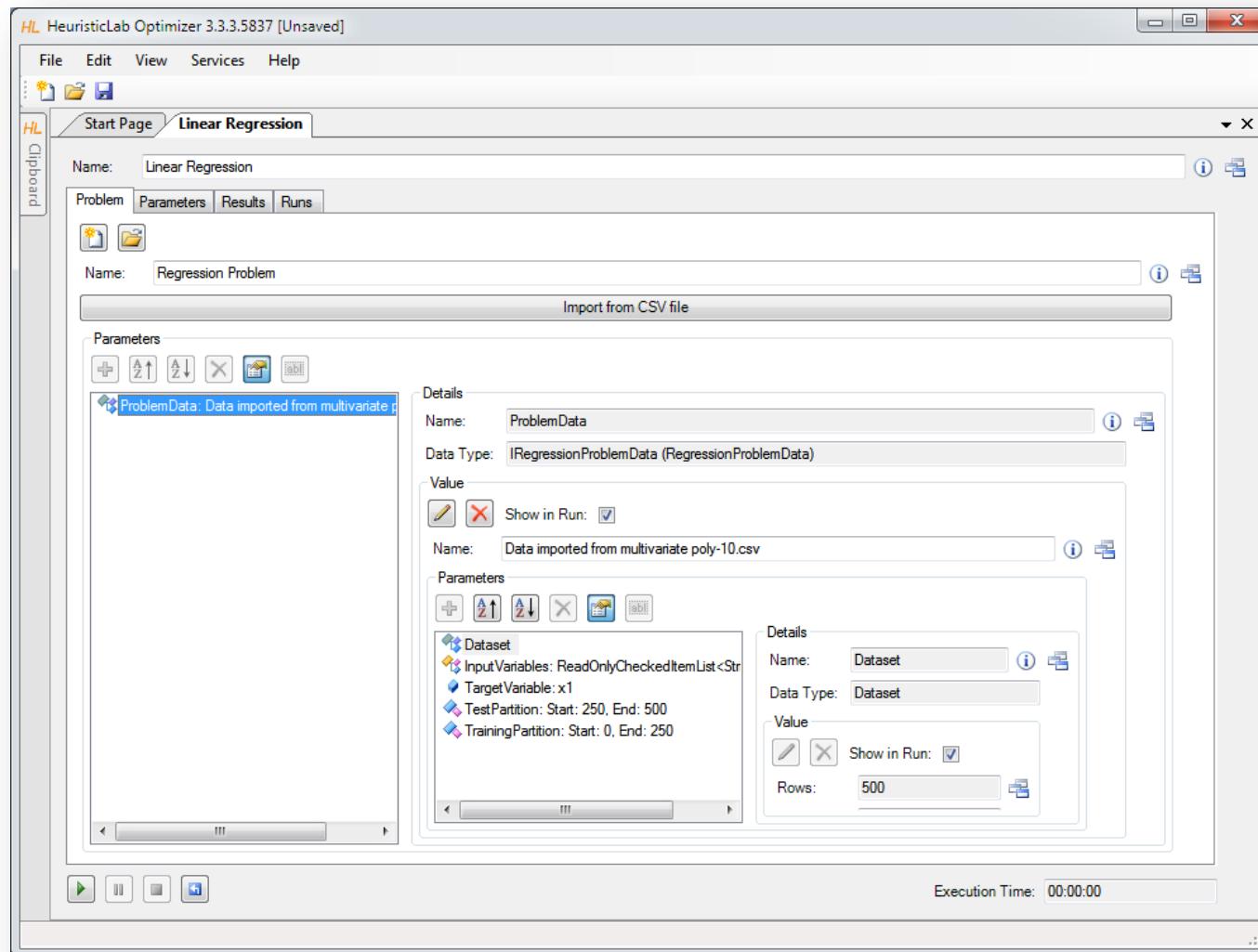
- Create new algorithm



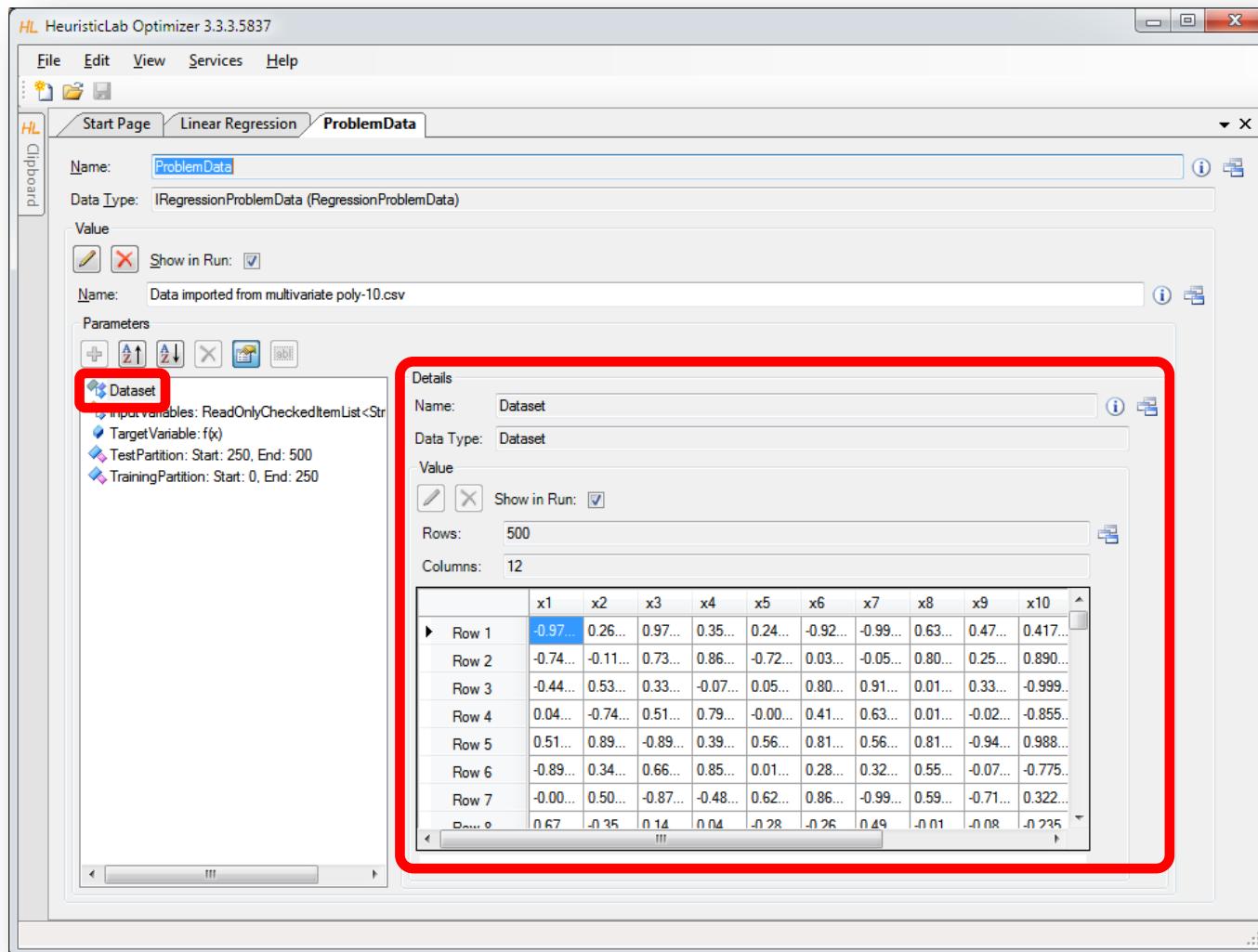
Import Data from CSV-File



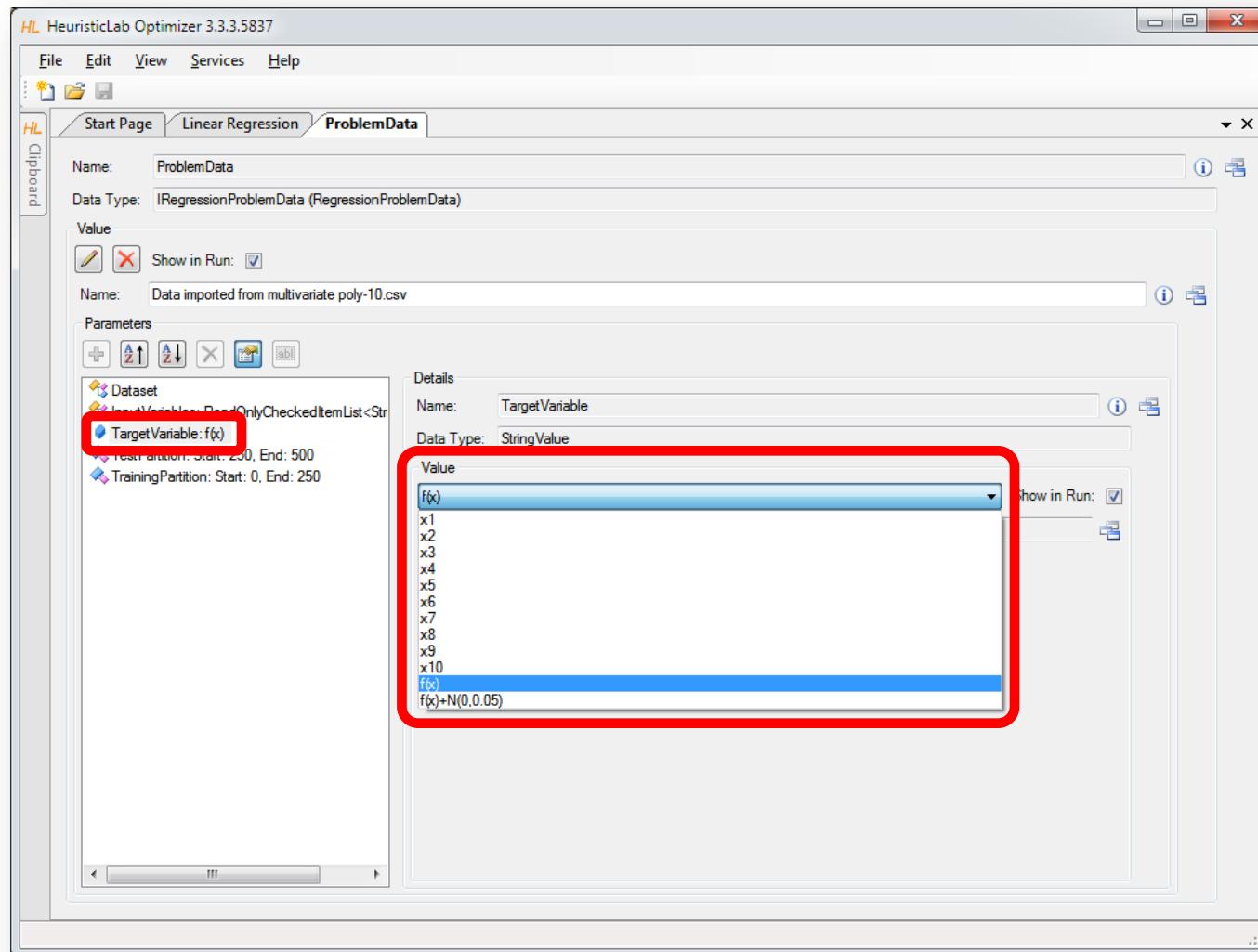
Inspect and Configure Dataset



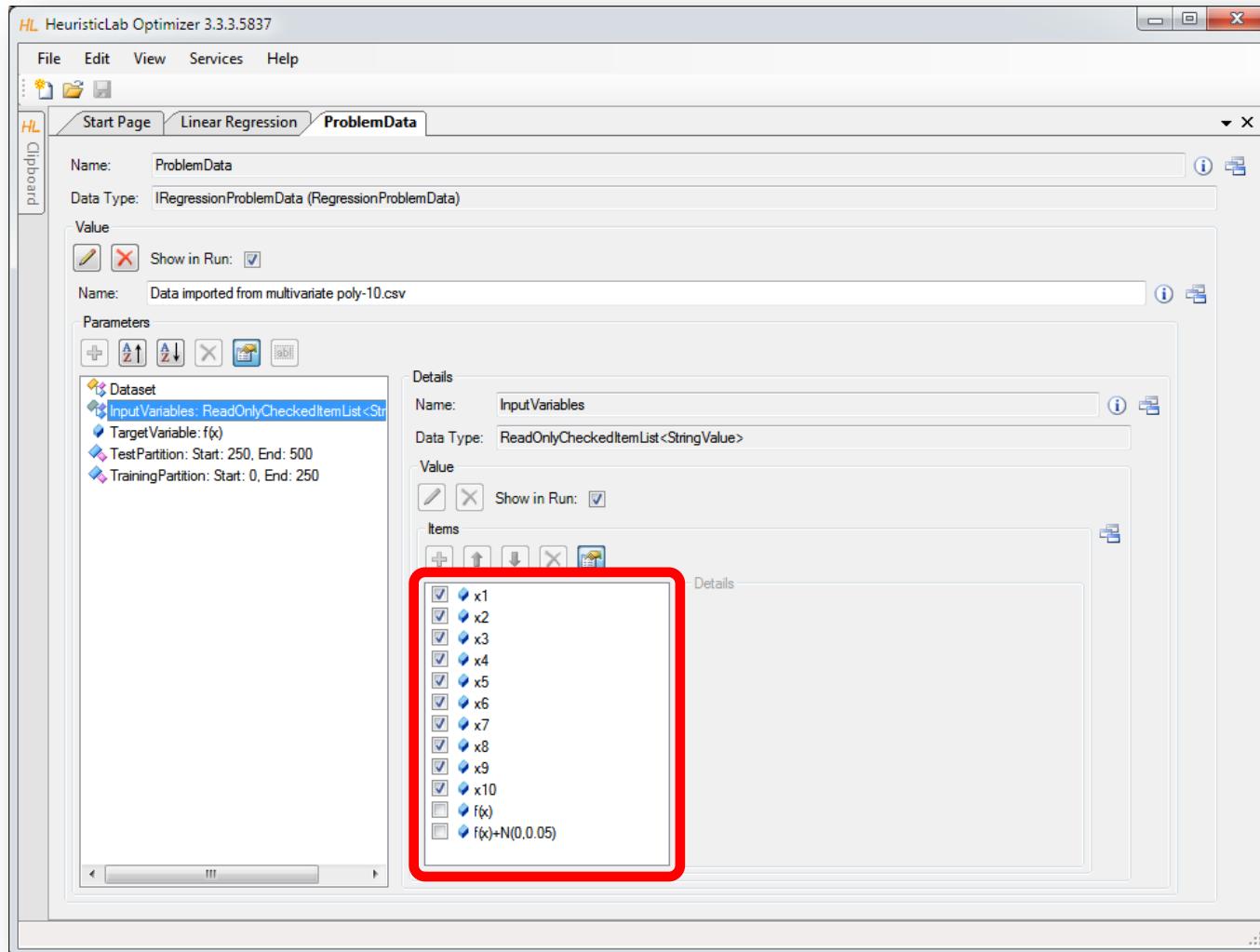
Inspect Imported Data



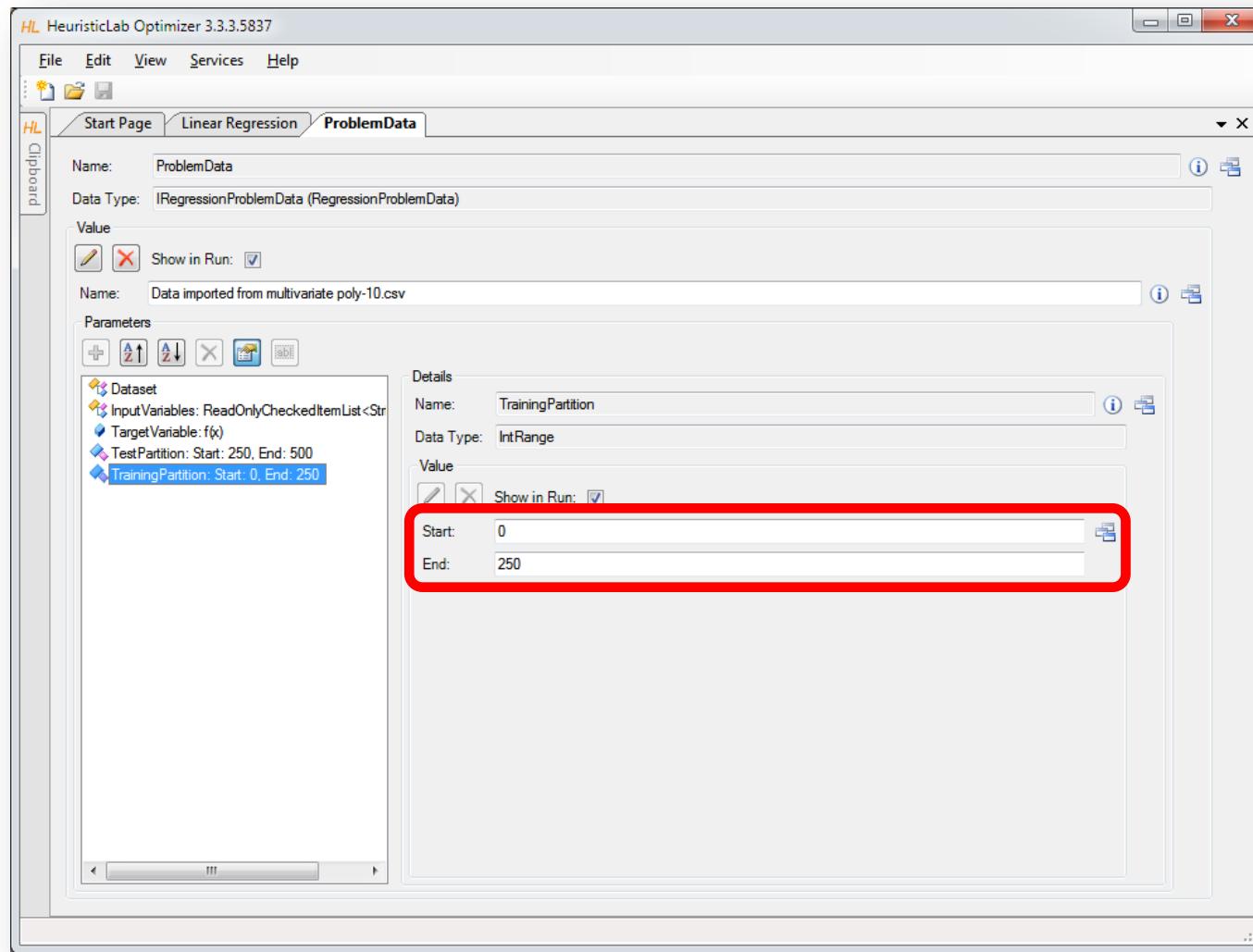
Set Target Variable



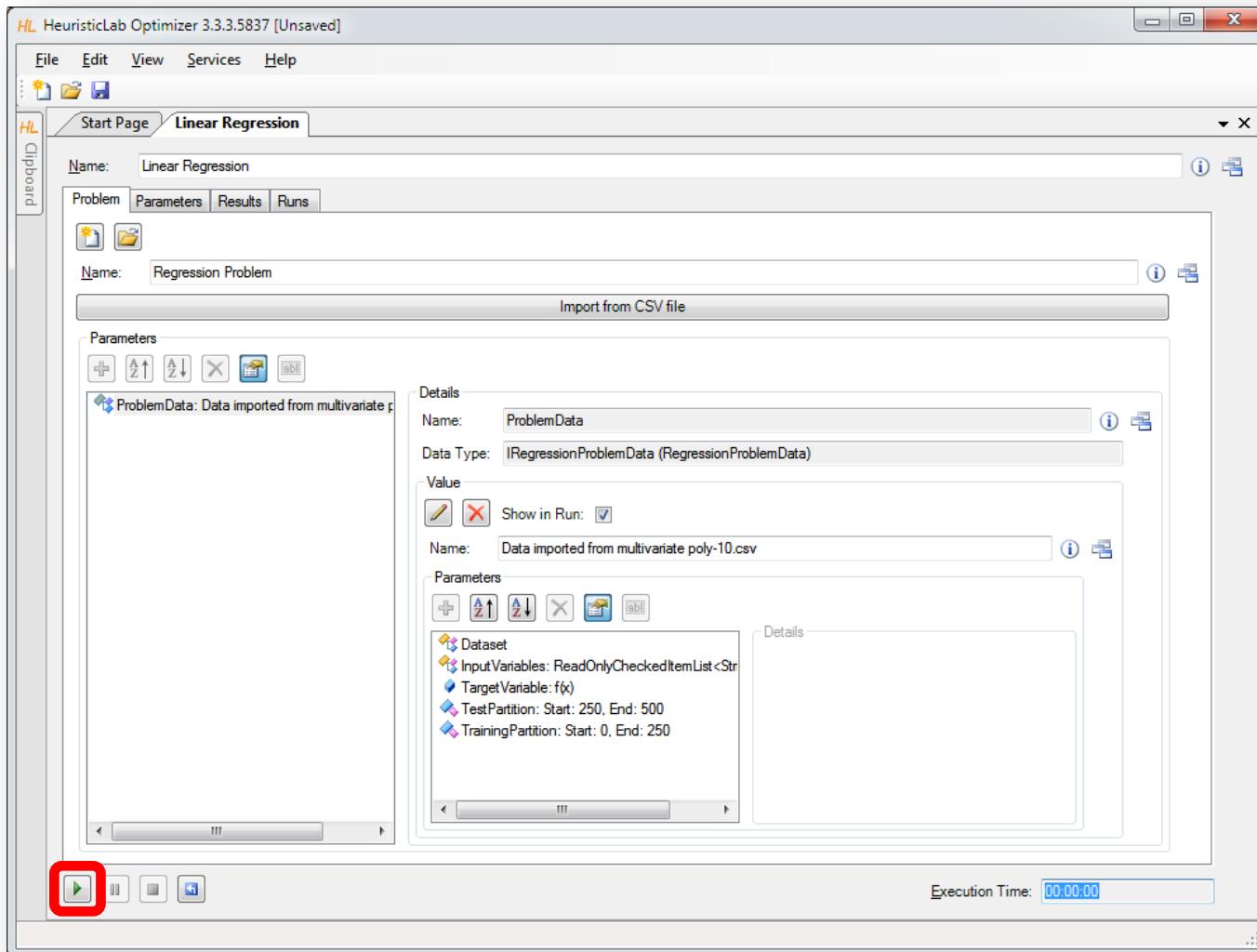
Select Input Variables



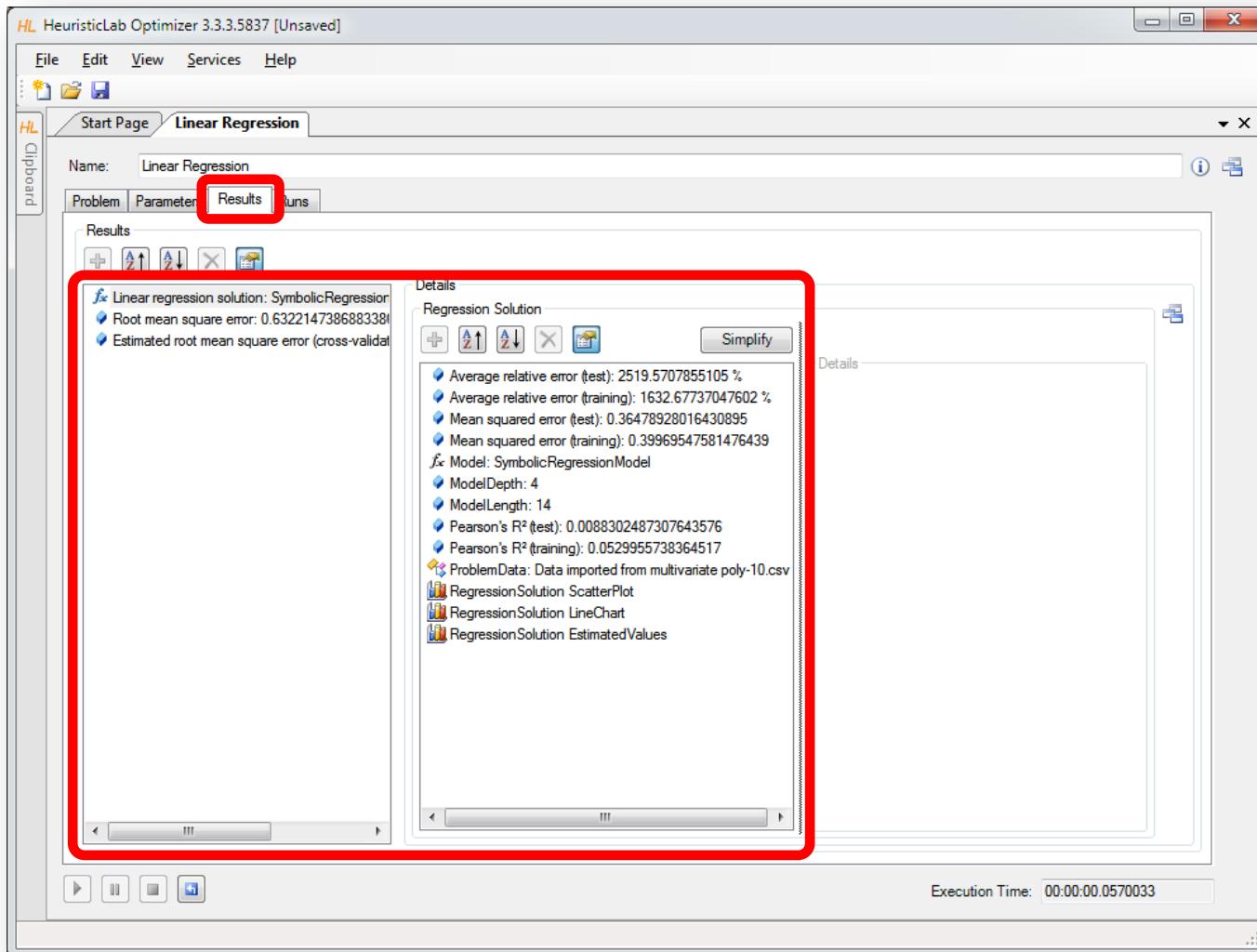
Configure Training and Test Partitions



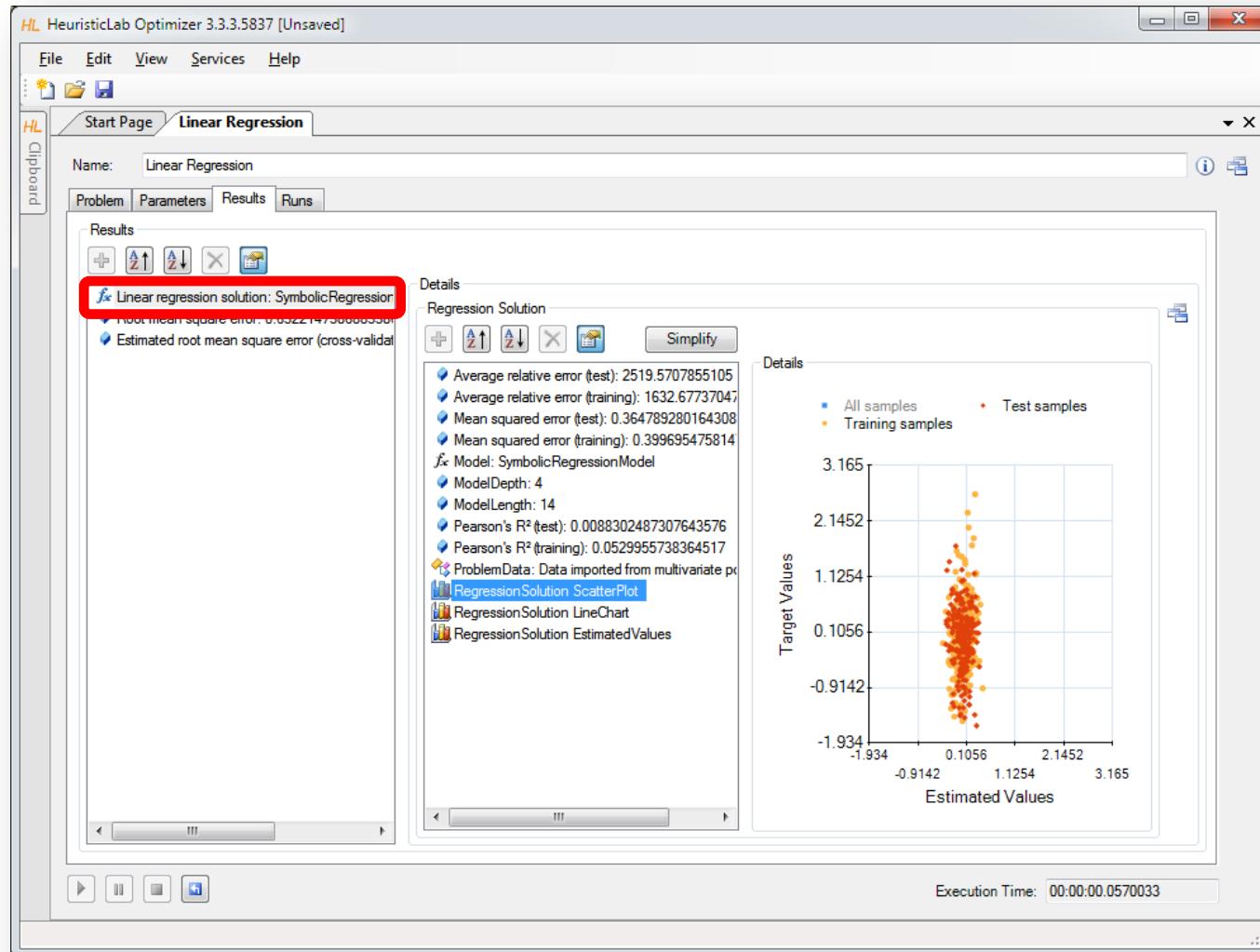
Run Linear Regression



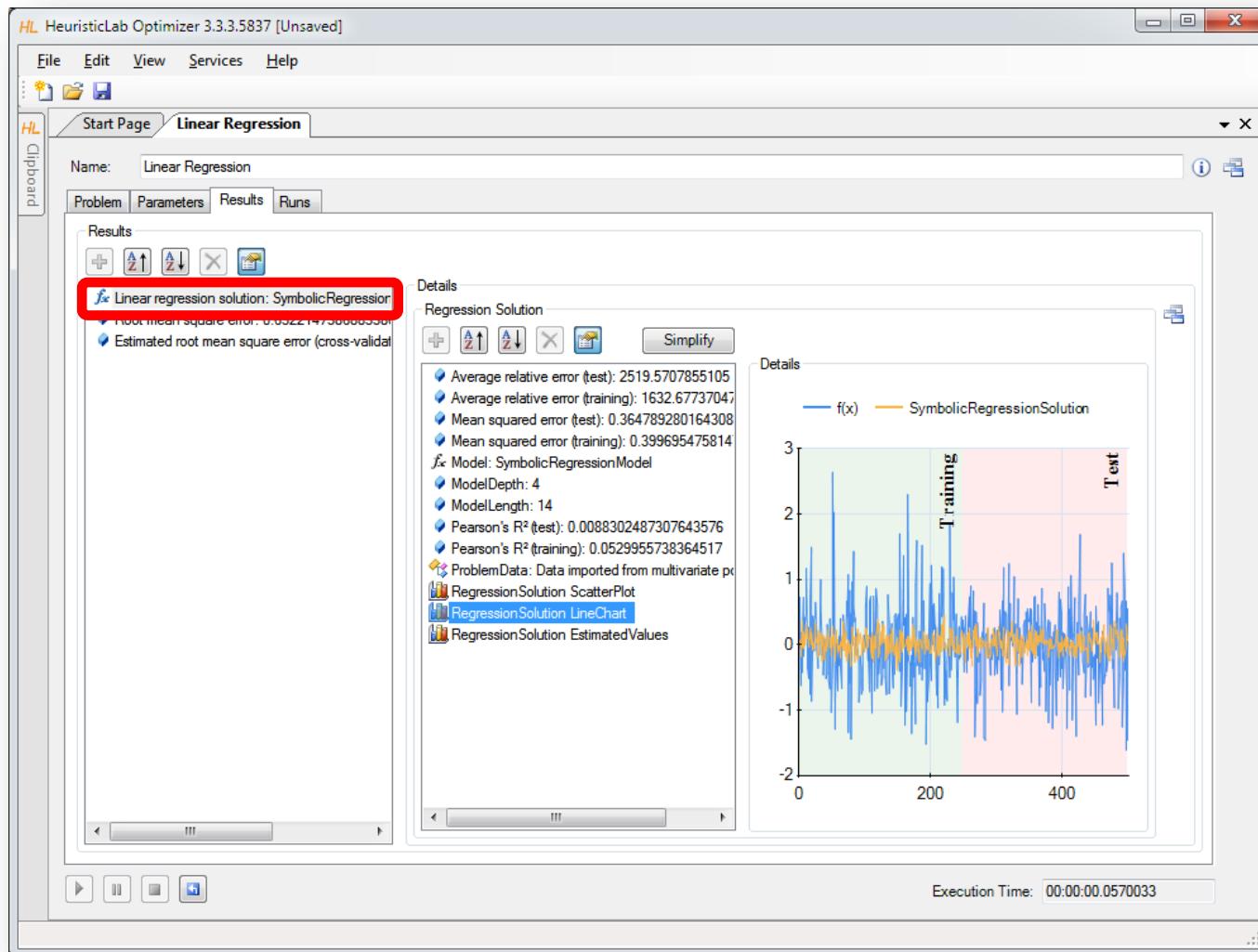
Inspect Results



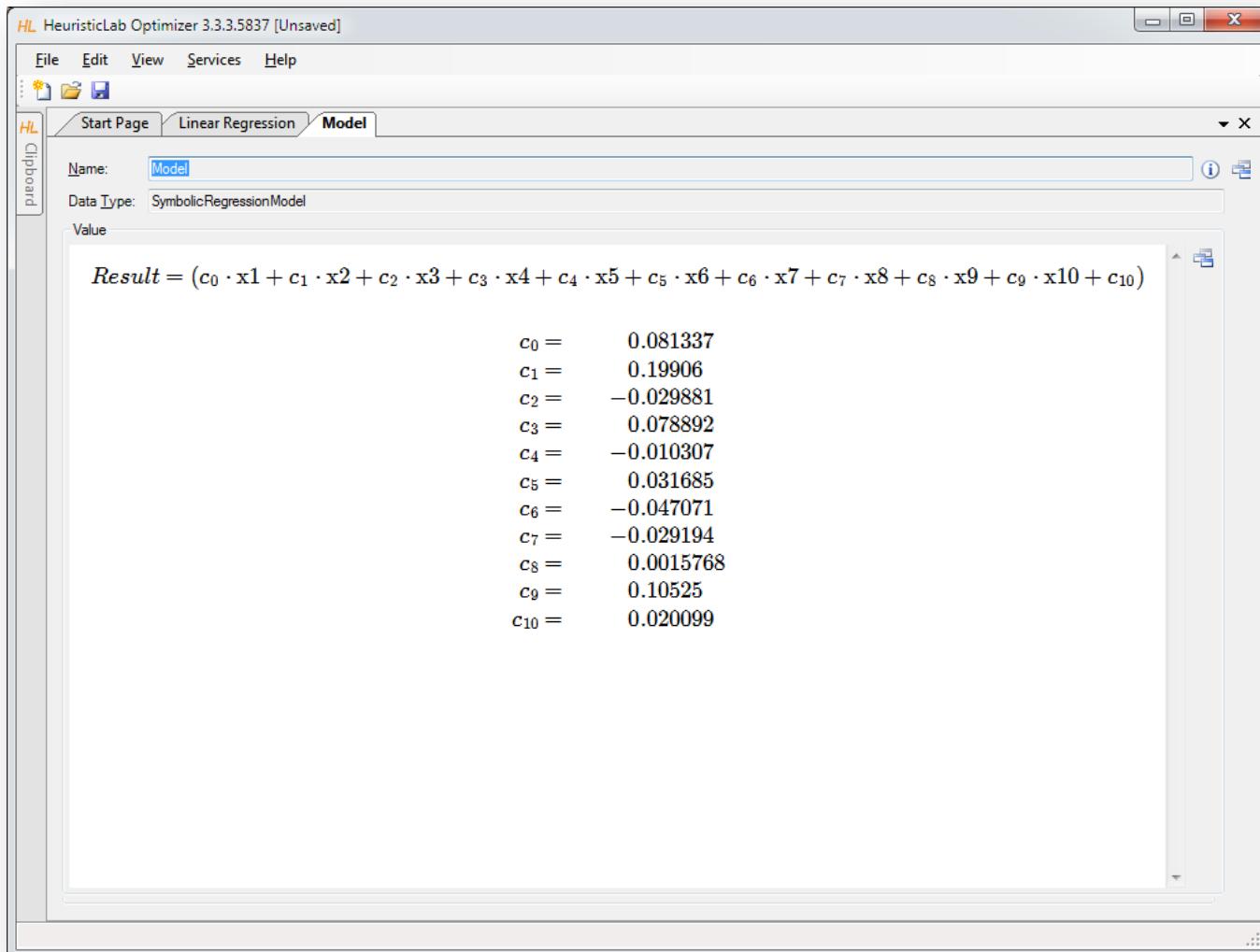
Inspect Scatterplot of Predicted and Target Values



Inspect Linechart



Inspect the Model



The screenshot shows the HeuristicLab Optimizer interface. The window title is "HL HeuristicLab Optimizer 3.3.3.5837 [Unsaved]". The menu bar includes File, Edit, View, Services, and Help. The toolbar has icons for New, Open, Save, and Run. The tabs at the top are Start Page, Linear Regression, and Model, with Model selected. On the left, there's a sidebar with "Clipboard" and the "HL" logo. The main area displays the following information:

Name: Model
Data Type: SymbolicRegressionModel

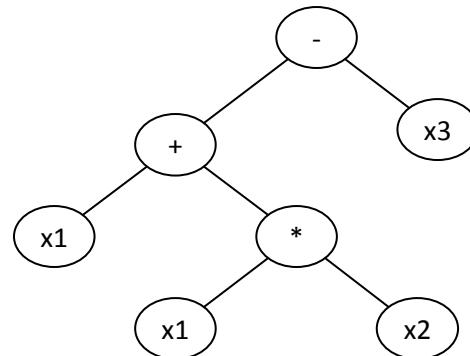
Value

Result = (c₀ · x₁ + c₁ · x₂ + c₂ · x₃ + c₃ · x₄ + c₄ · x₅ + c₅ · x₆ + c₆ · x₇ + c₇ · x₈ + c₈ · x₉ + c₉ · x₁₀ + c₁₀)

c ₀ =	0.081337
c ₁ =	0.19906
c ₂ =	-0.029881
c ₃ =	0.078892
c ₄ =	-0.010307
c ₅ =	0.031685
c ₆ =	-0.047071
c ₇ =	-0.029194
c ₈ =	0.0015768
c ₉ =	0.10525
c ₁₀ =	0.020099

Symbolic Regression with HeuristicLab

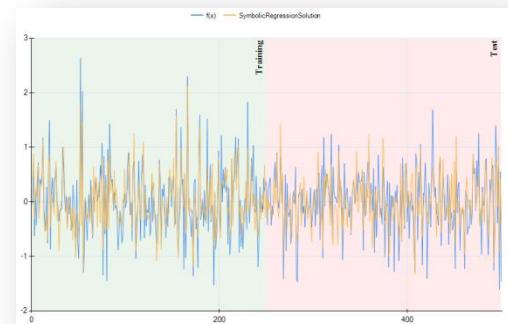
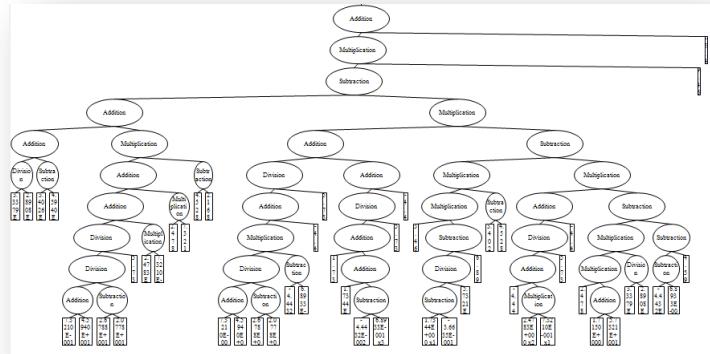
- Linear regression produced an inaccurate model.
- Next: produce a nonlinear symbolic regression model using genetic programming
- Genetic programming
 - evolve variable-length models
 - model representation: symbolic expression tree
 - structure and model parameters are evolved side-by-side
 - white-box models



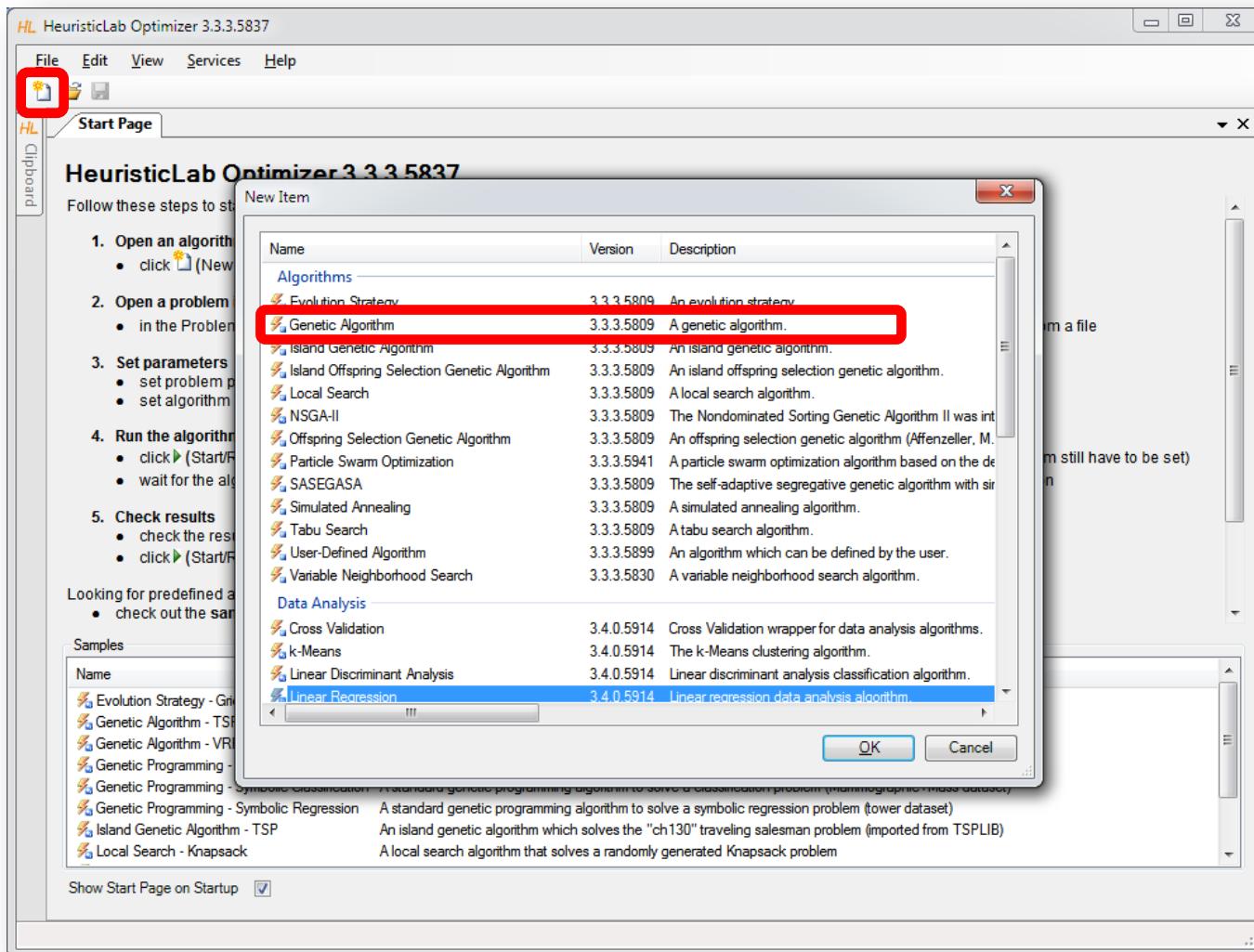
Symbolic Regression with HeuristicLab



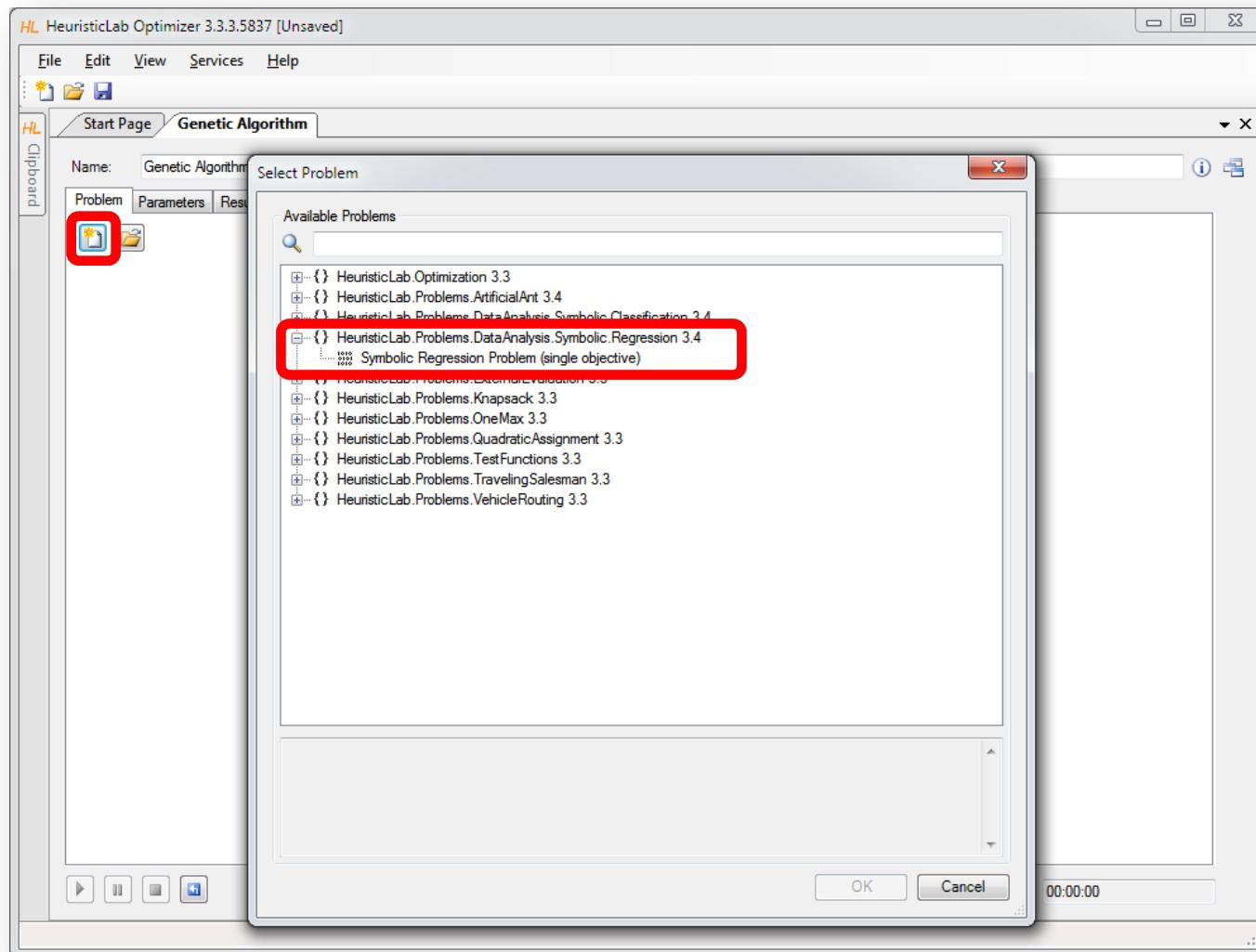
- Demonstration
 - problem configuration
 - function set and terminal set
 - model size constraints
 - evaluation
- Algorithm configuration
 - selection
 - mutation
- Analysis of results
 - model accuracy
 - model structure and parameters



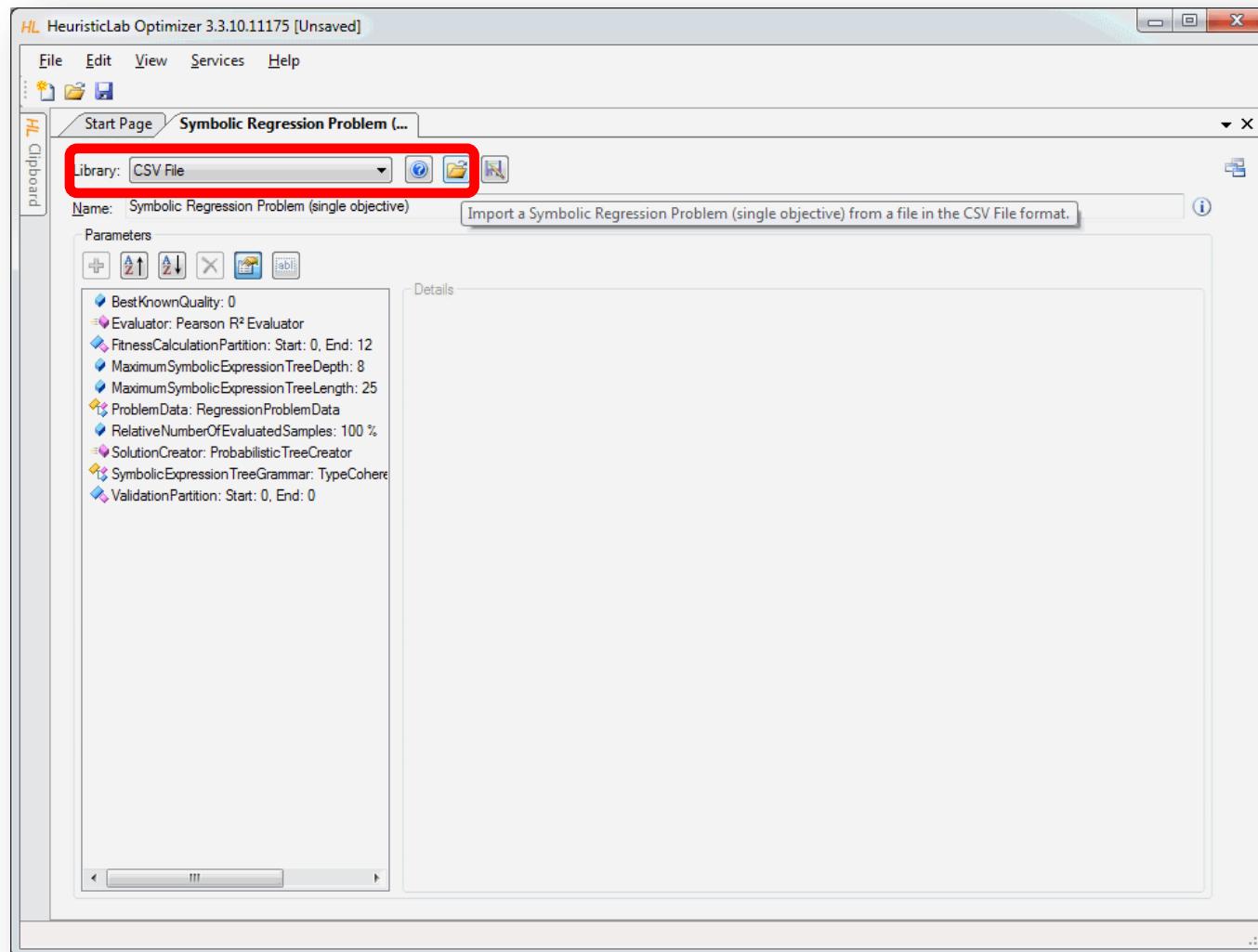
Create New Genetic Algorithm



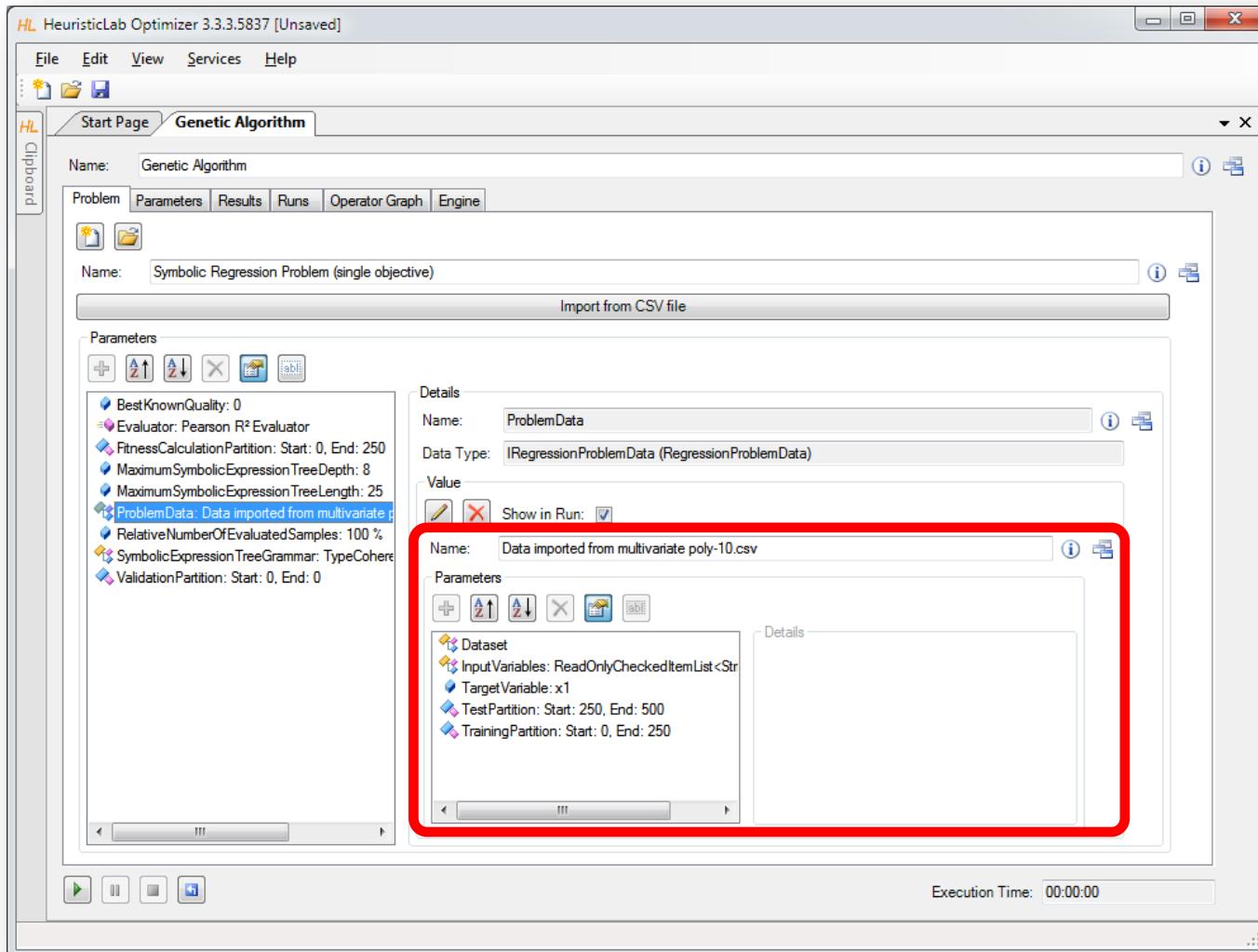
Create New Symbolic Regression Problem



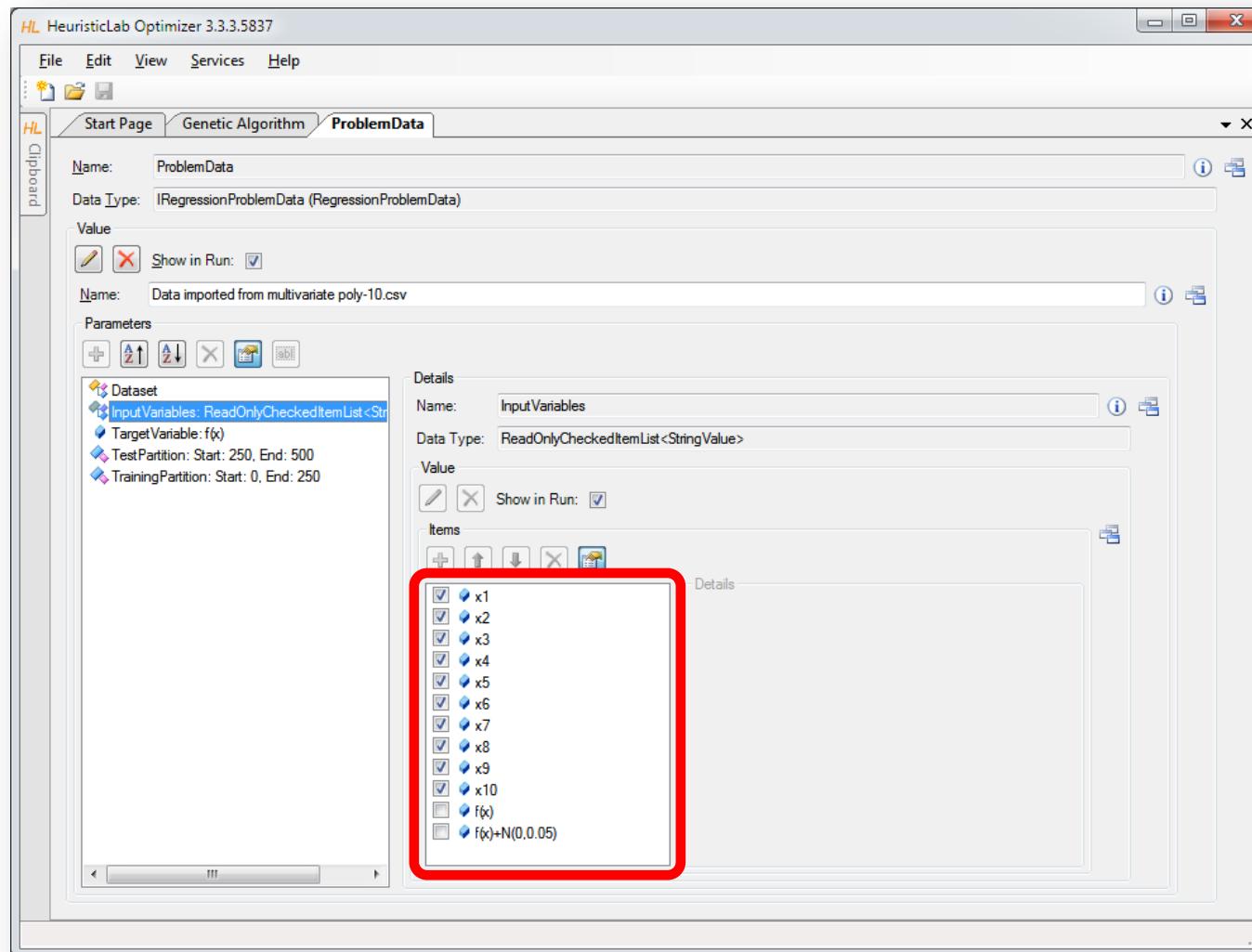
Import Data



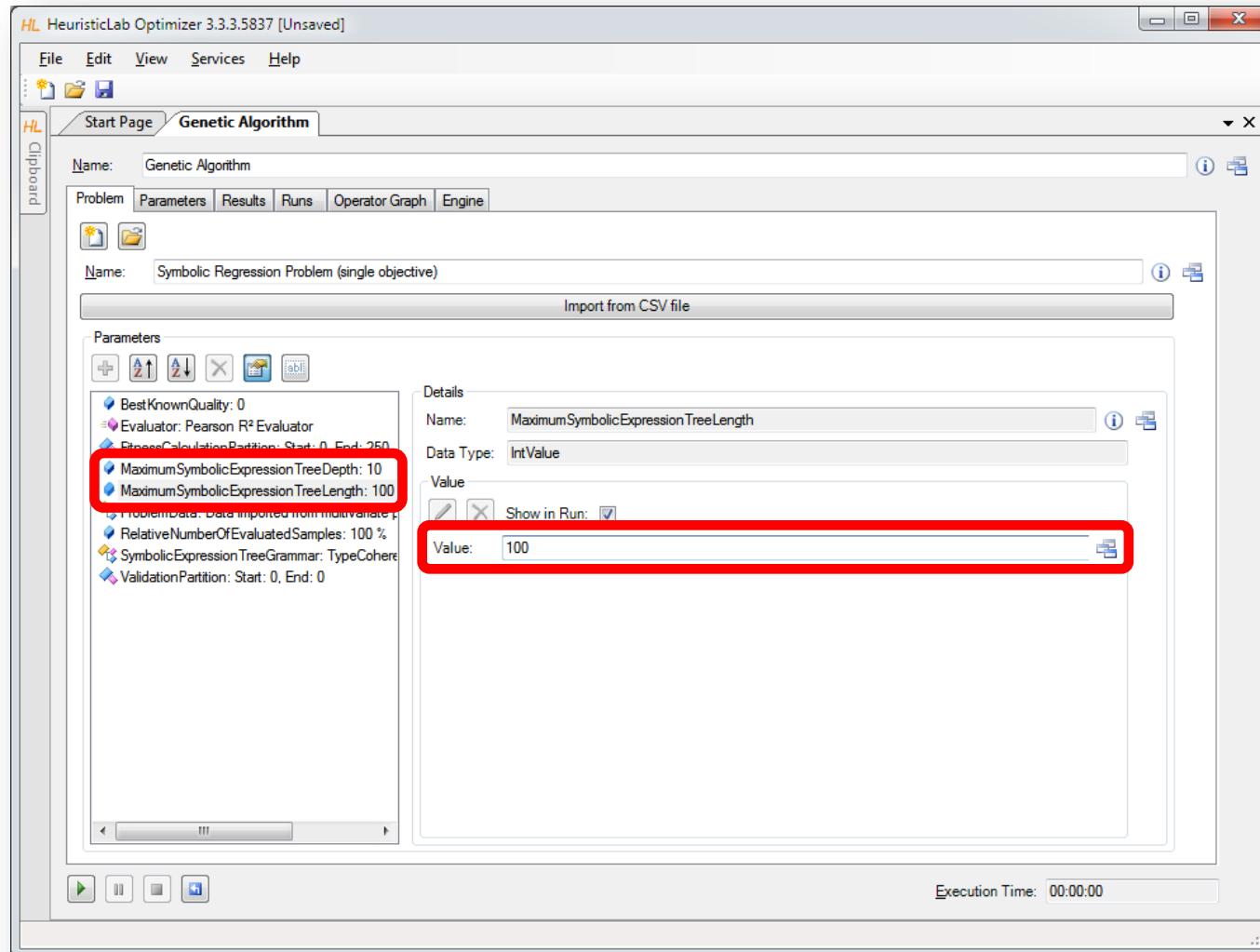
Inspect Data and Configure Dataset



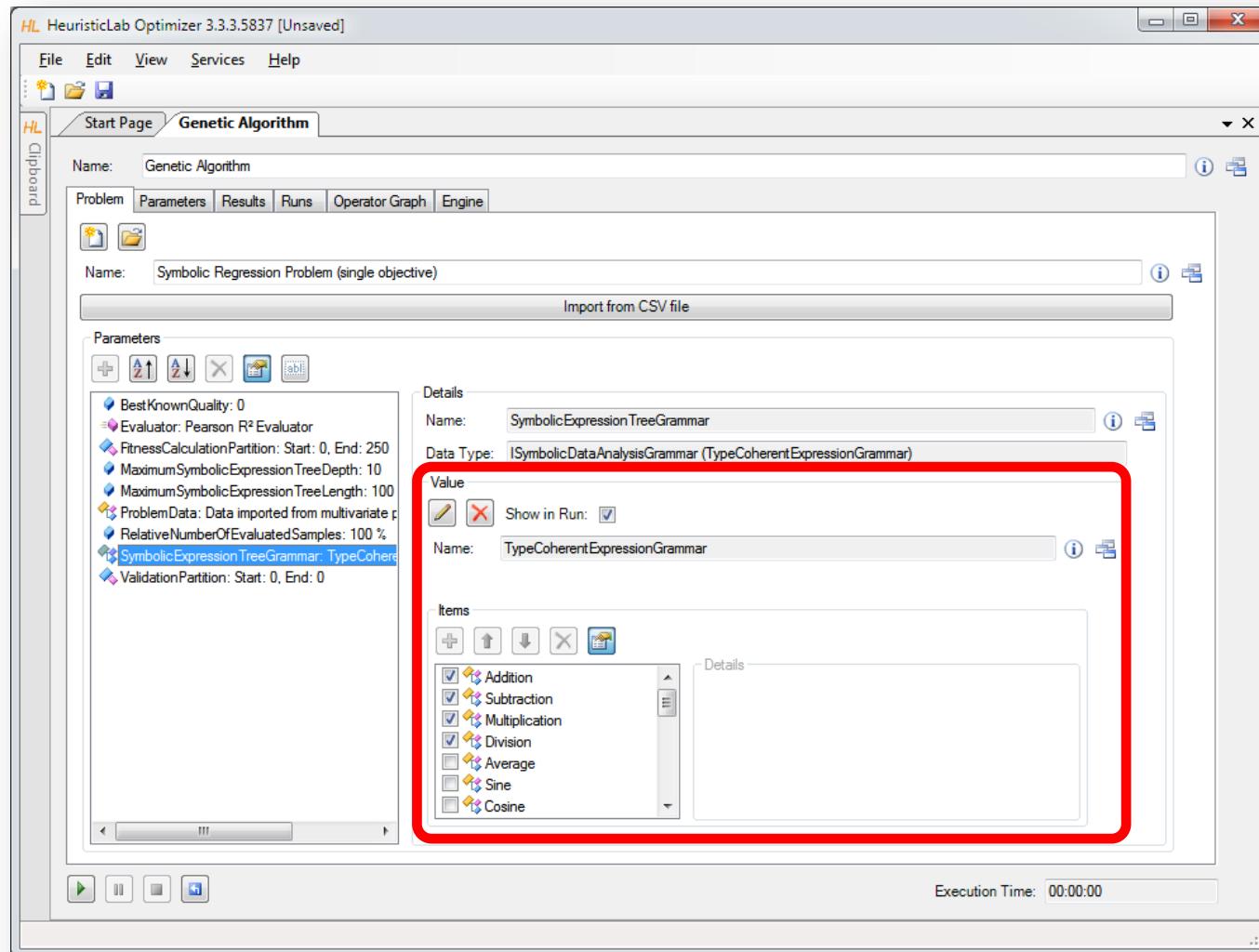
Set Target and Input Variables



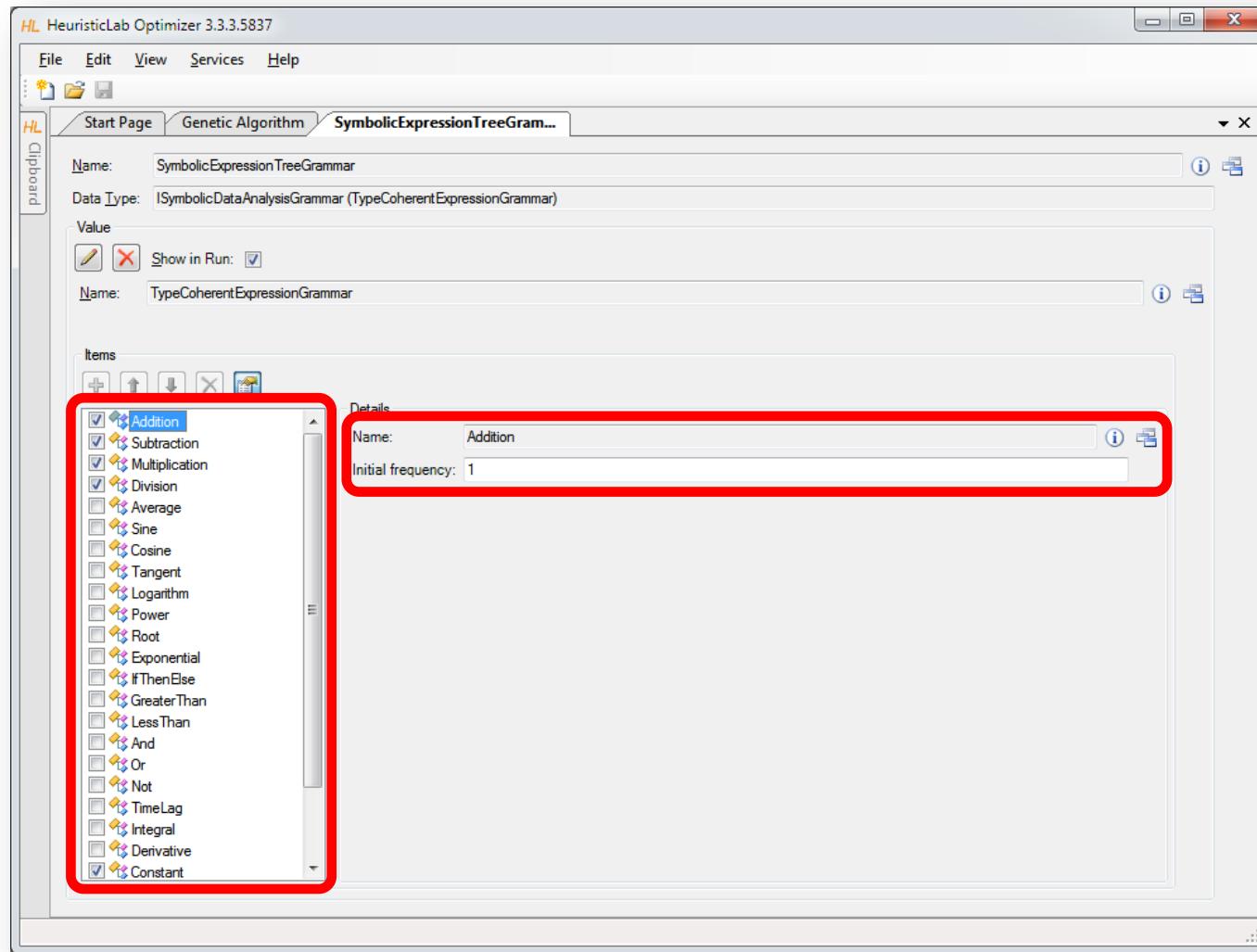
Configure Maximal Model Depth and Length



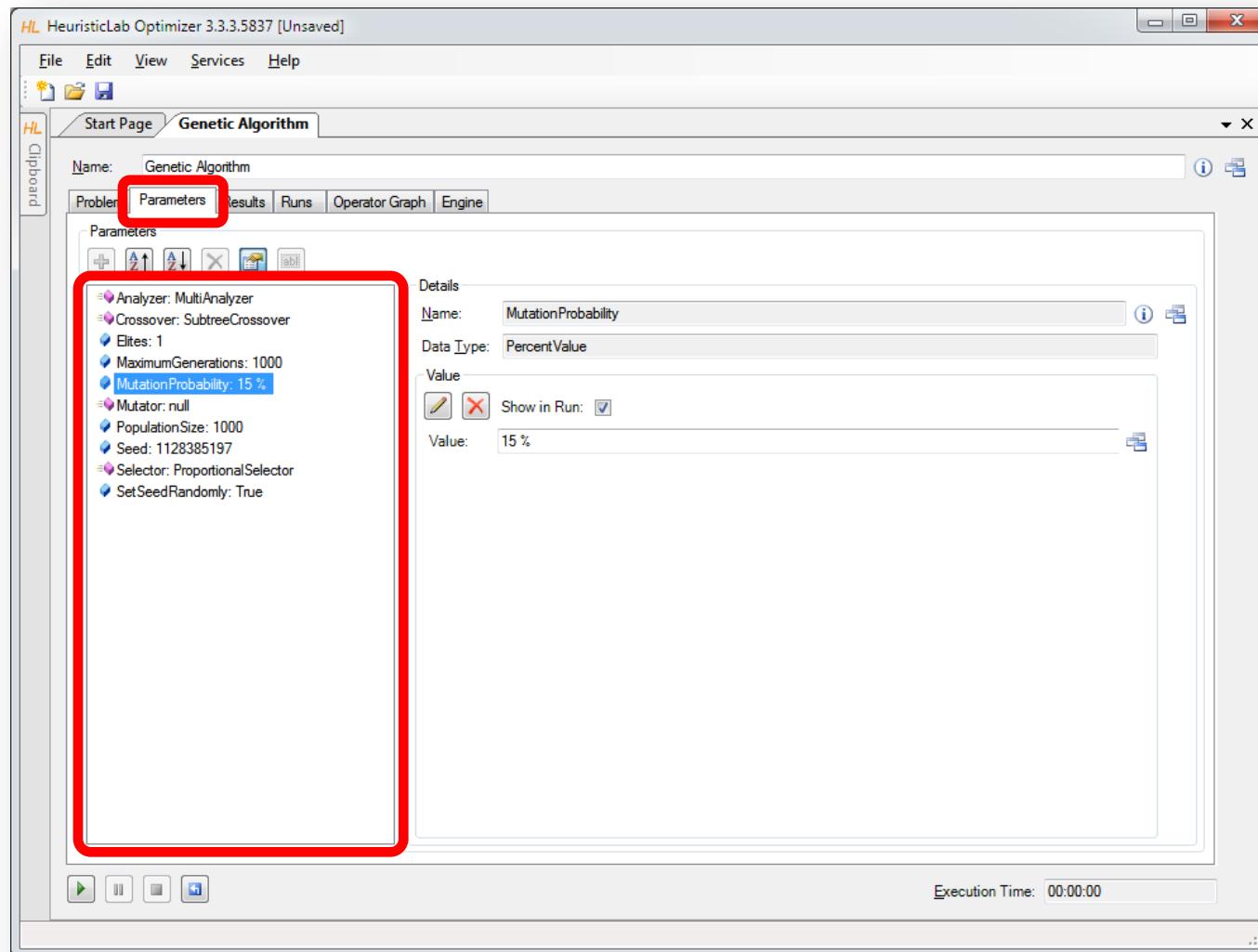
Configure Function Set (Grammar)



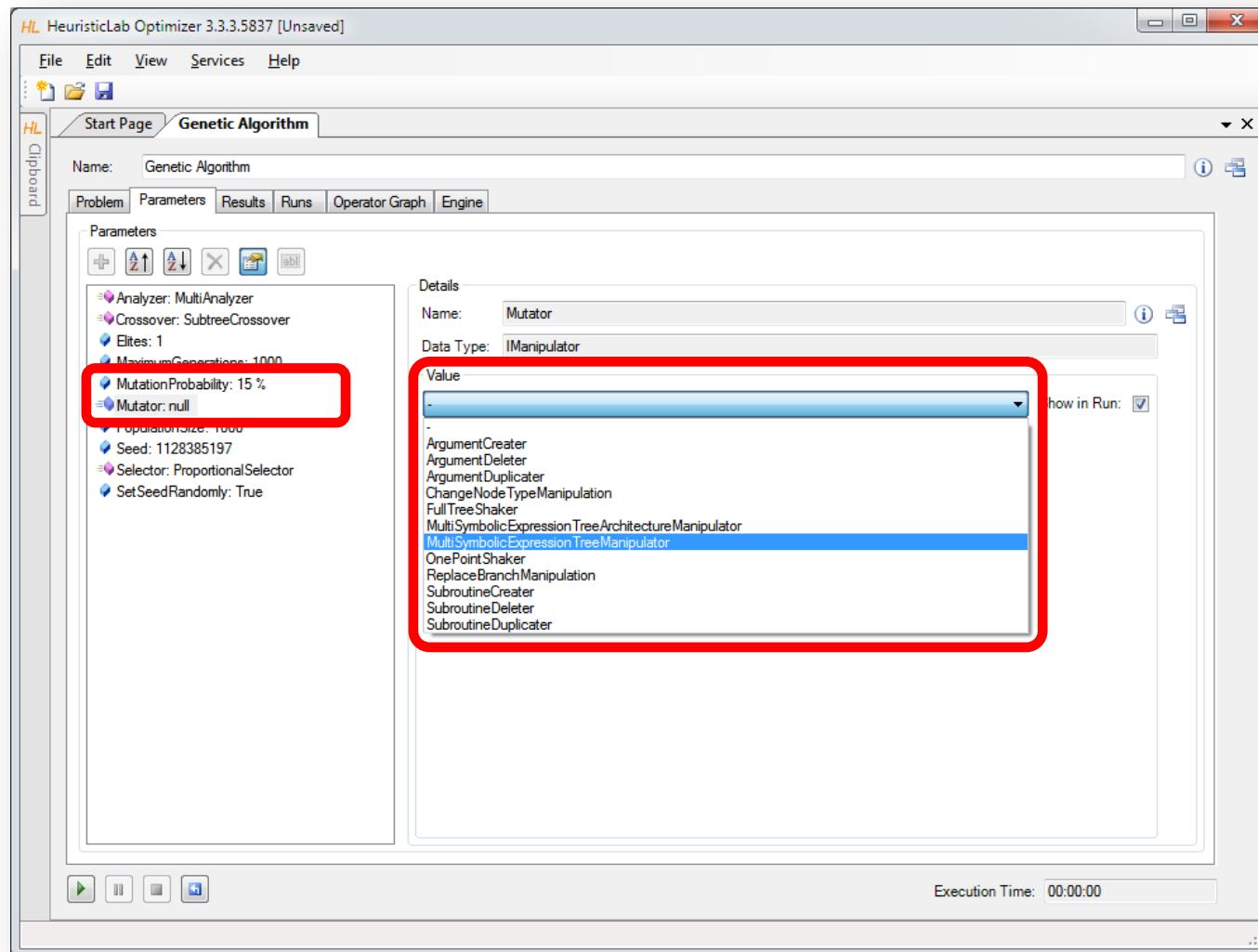
Configure Function Set (Grammar)



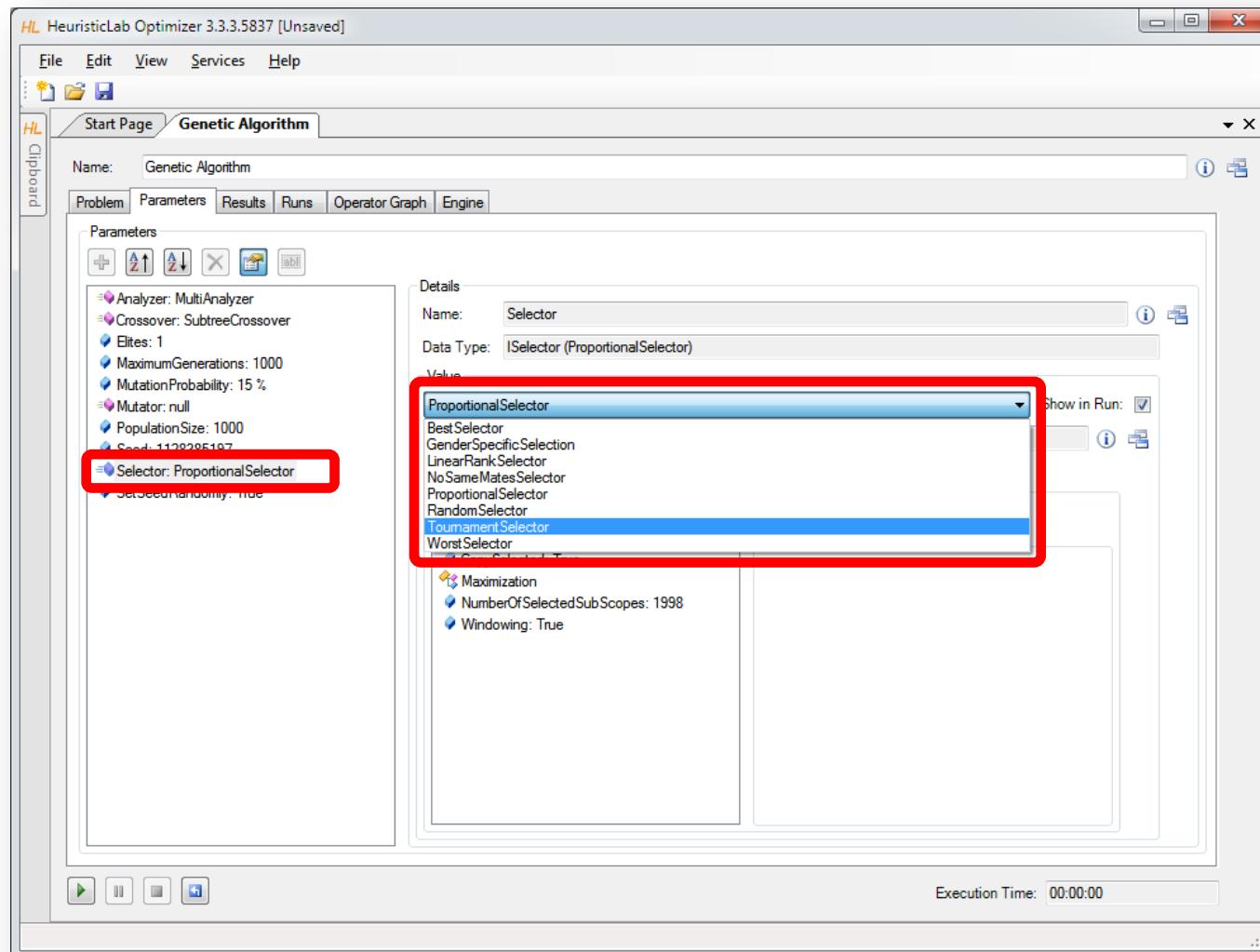
Configure Algorithm Parameters



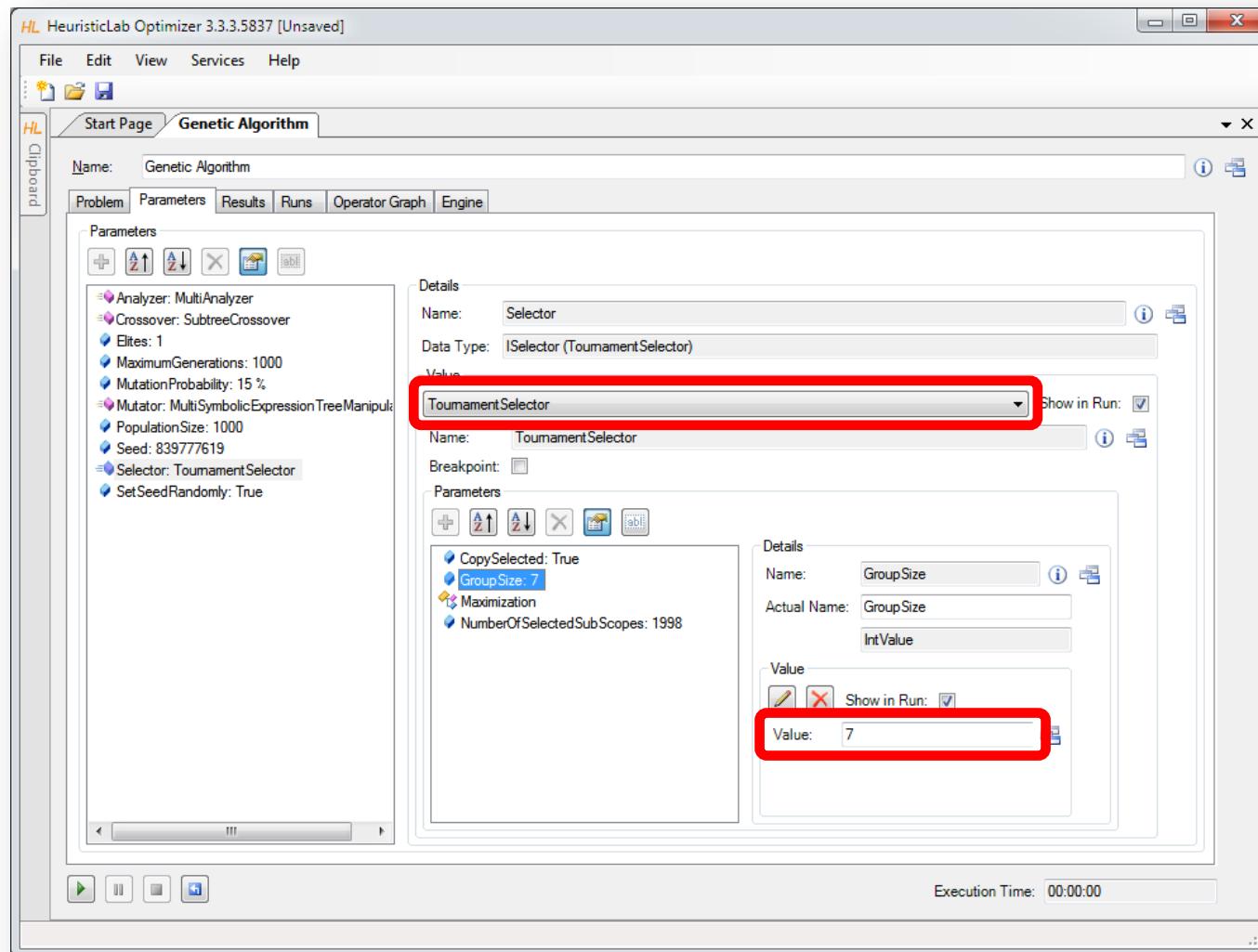
Configure Mutation Operator



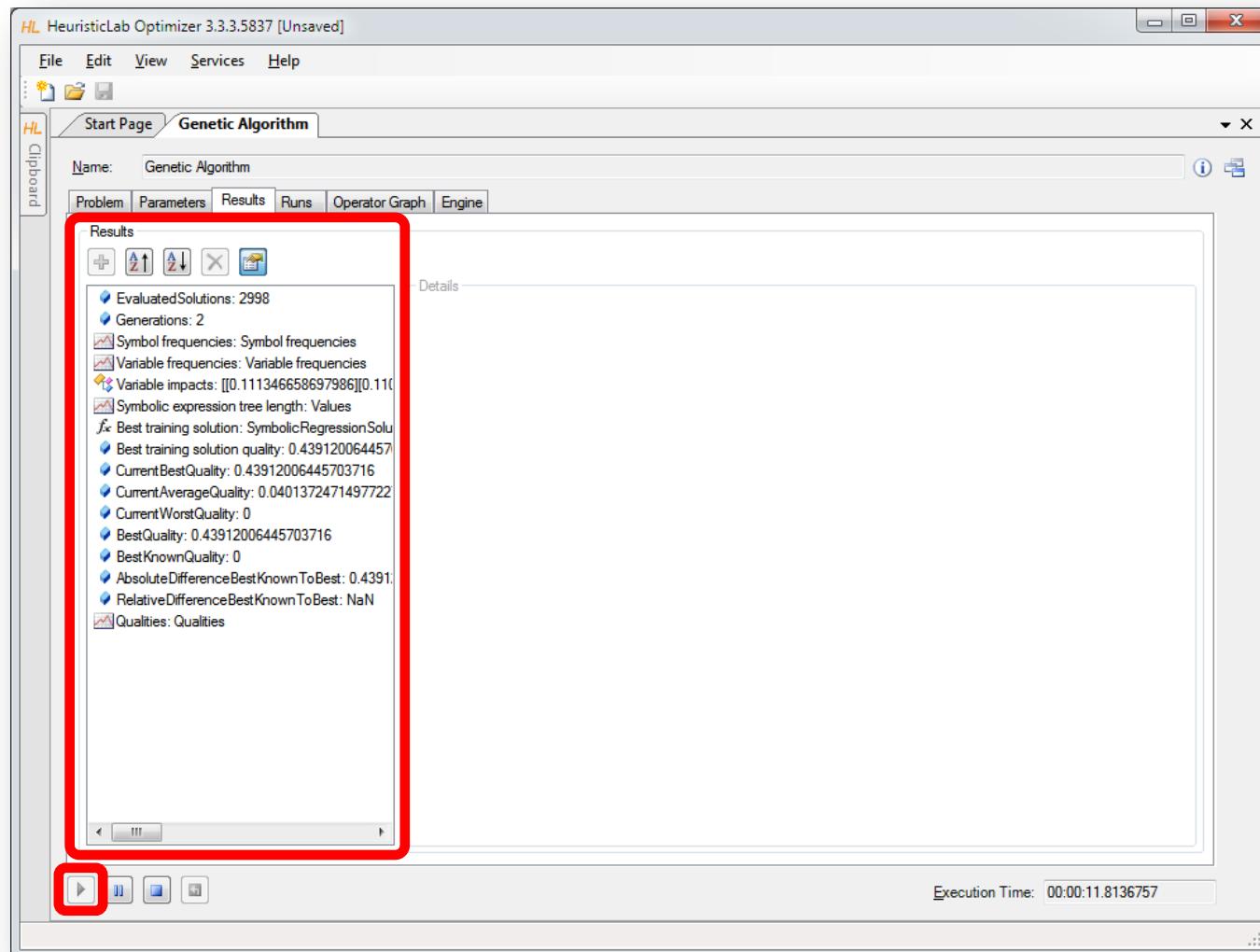
Configure Selection Operator



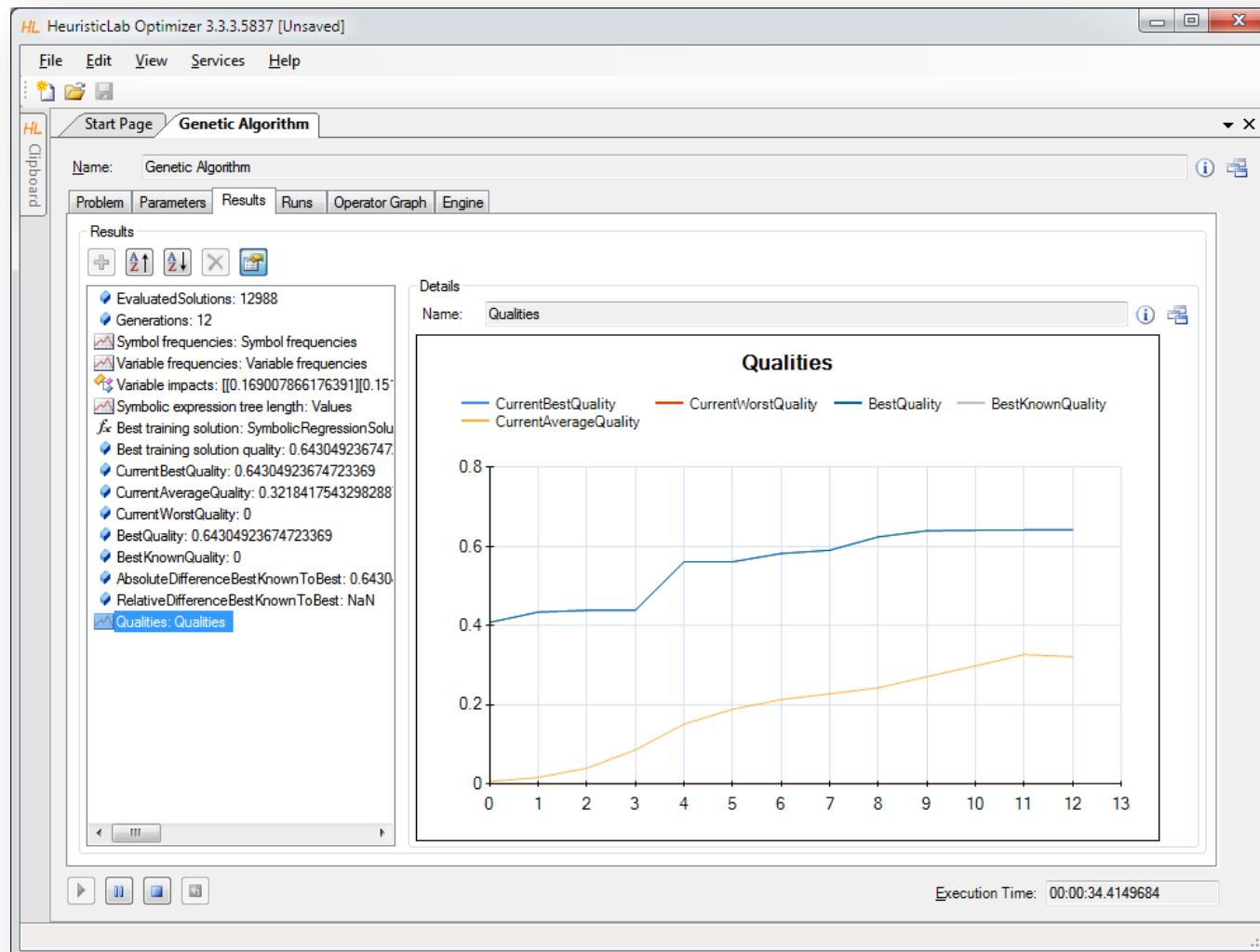
Configure Tournament Group Size



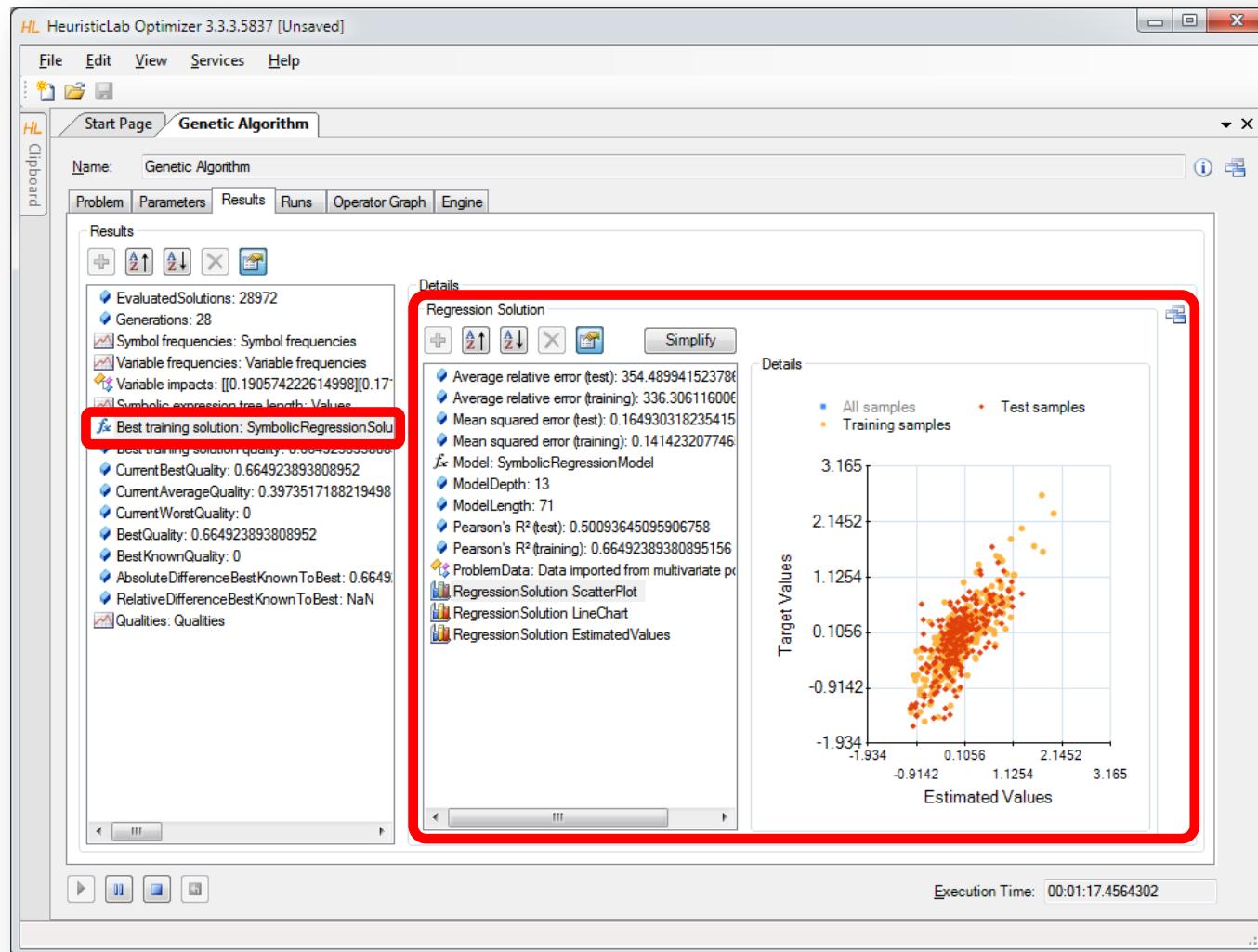
Start Algorithm and Inspect Results



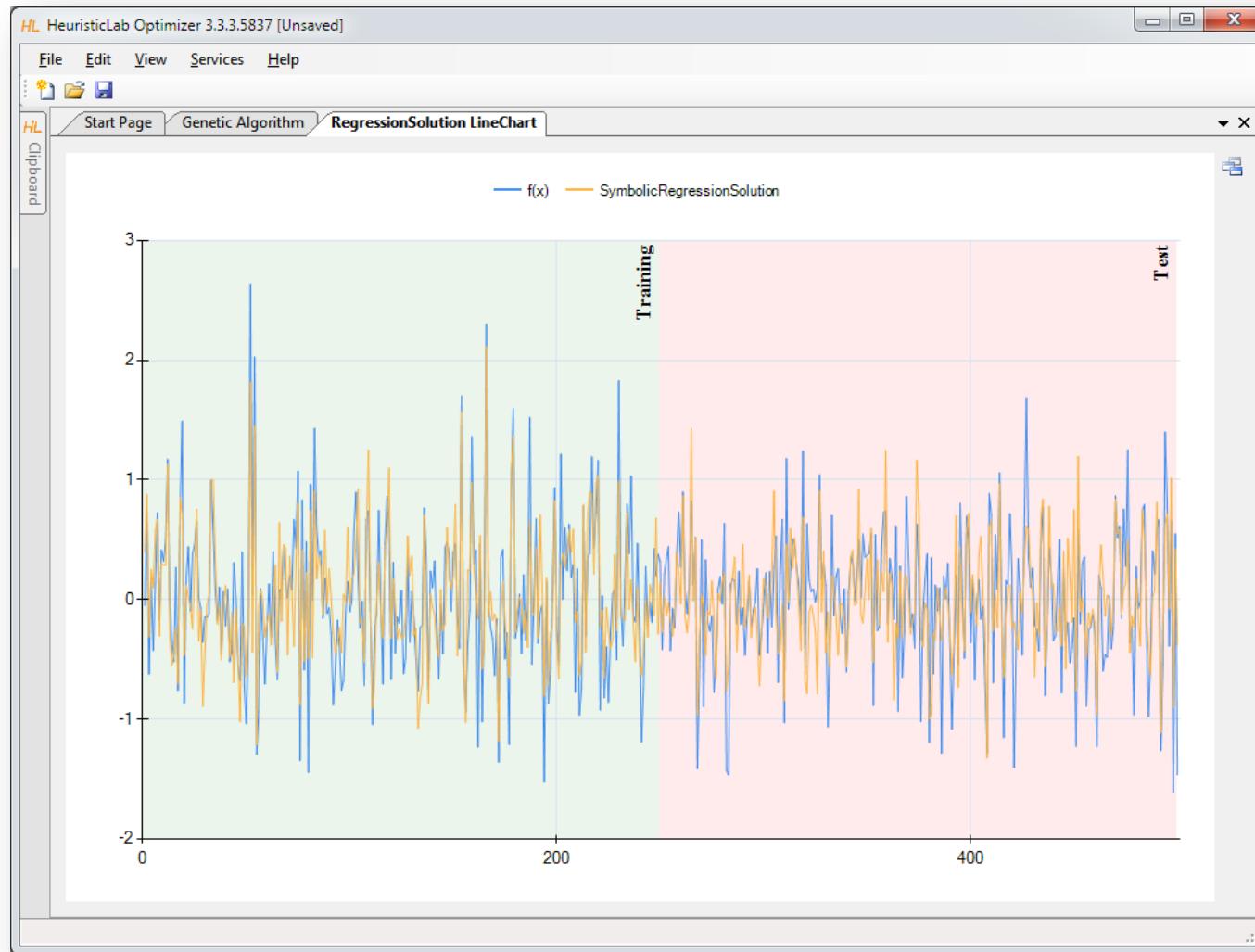
Inspect Quality Chart



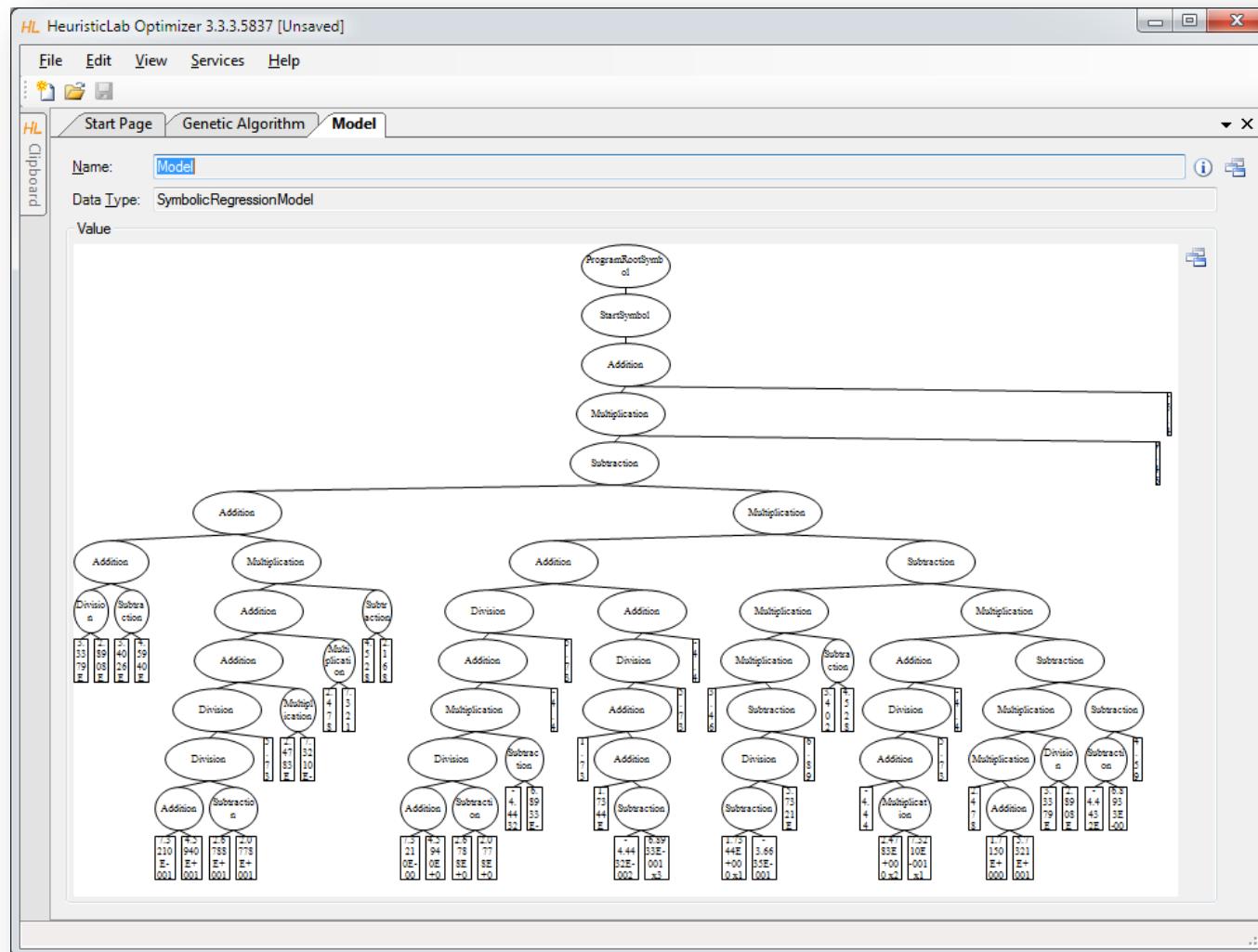
Inspect Best Model on Training Partition



Inspect Linechart of Best Model on Training Partition

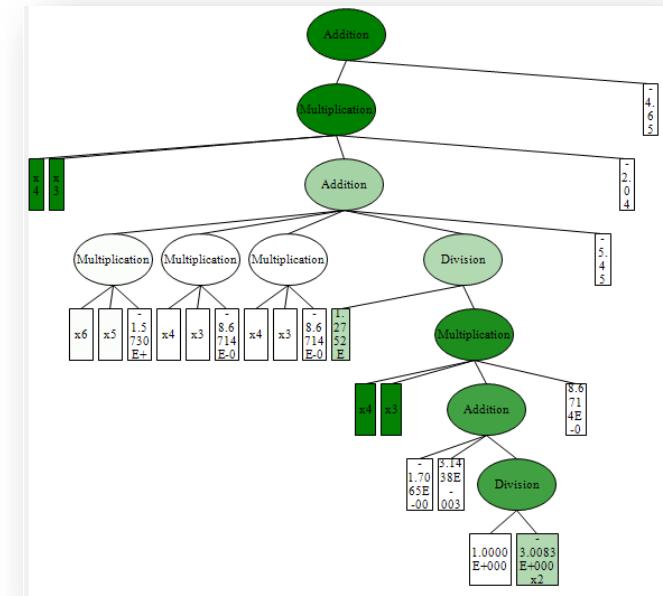


Inspect Structure of Best Model on Training Partition



Model Simplification and Export

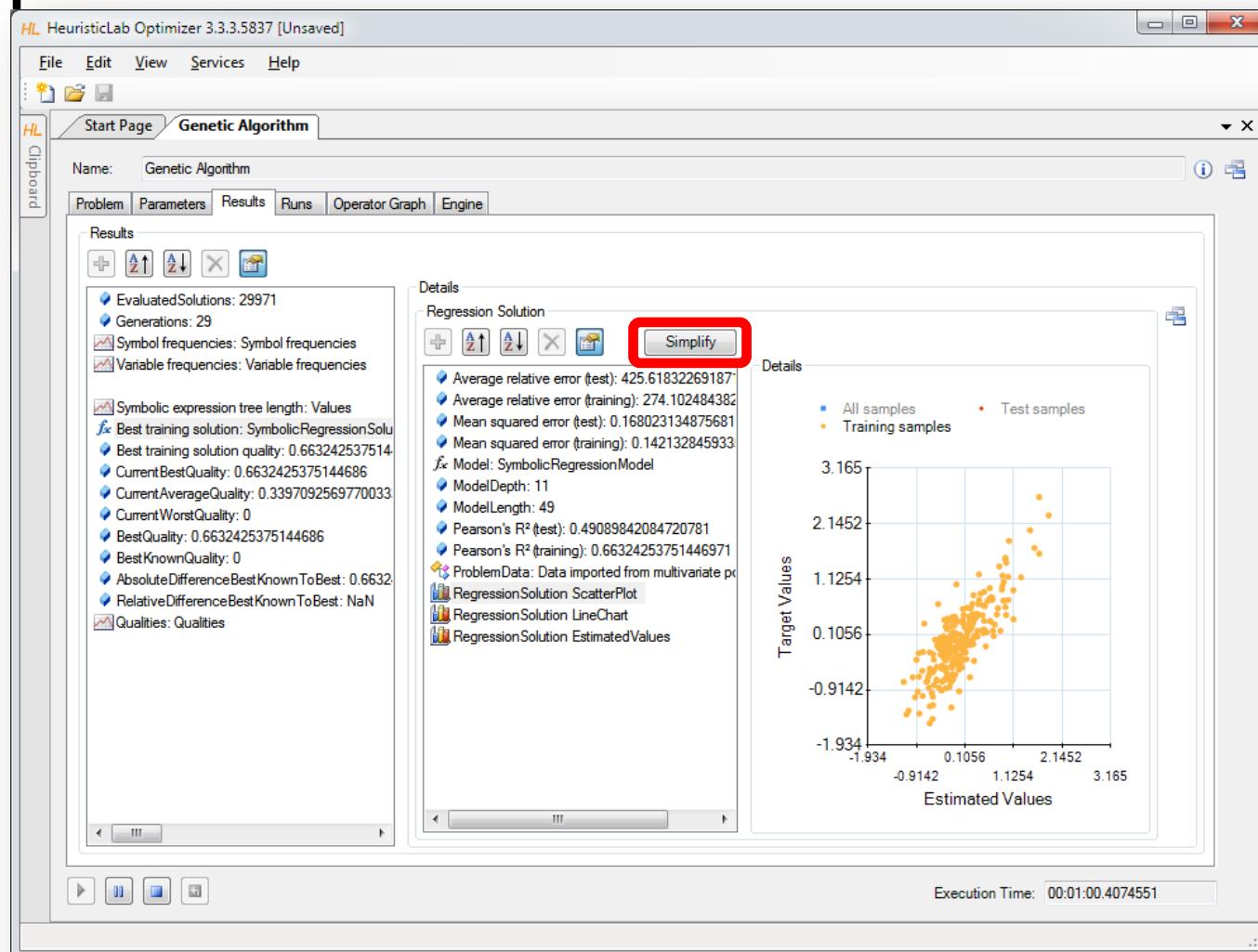
- Demonstration
 - automatic simplification
 - visualization of node impacts
 - manual simplification
 - online update of results
 - model export
 - Excel
 - MATLAB
 - LaTeX



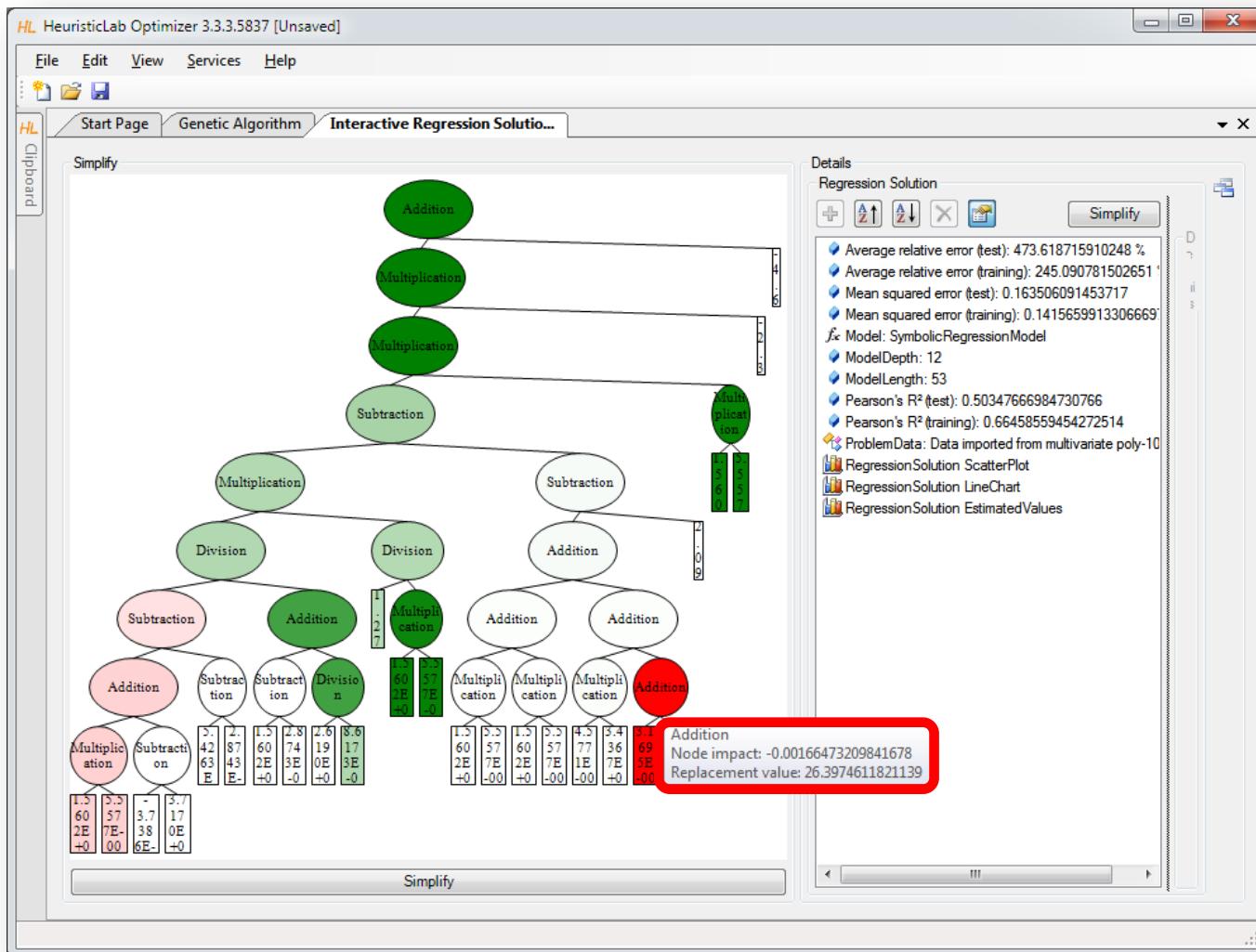
$$Result = x4(t) \cdot x3(t) \cdot c_{20} \quad (13)$$

$$\cdot \left(x6(t) \cdot x5(t) \cdot c_4 + x4(t) \cdot x3(t) \cdot c_7 + x4(t) \cdot x3(t) \cdot c_{10} + \frac{c_{11}x1(t)}{x4(t) \cdot x3(t) \cdot \left(c_{14}x4(t) + c_{15}x5(t) + \frac{1}{c_{17}x2(t)} \right) \cdot c_{18}} + c_{19} \right) + c_{21} \quad (14)$$

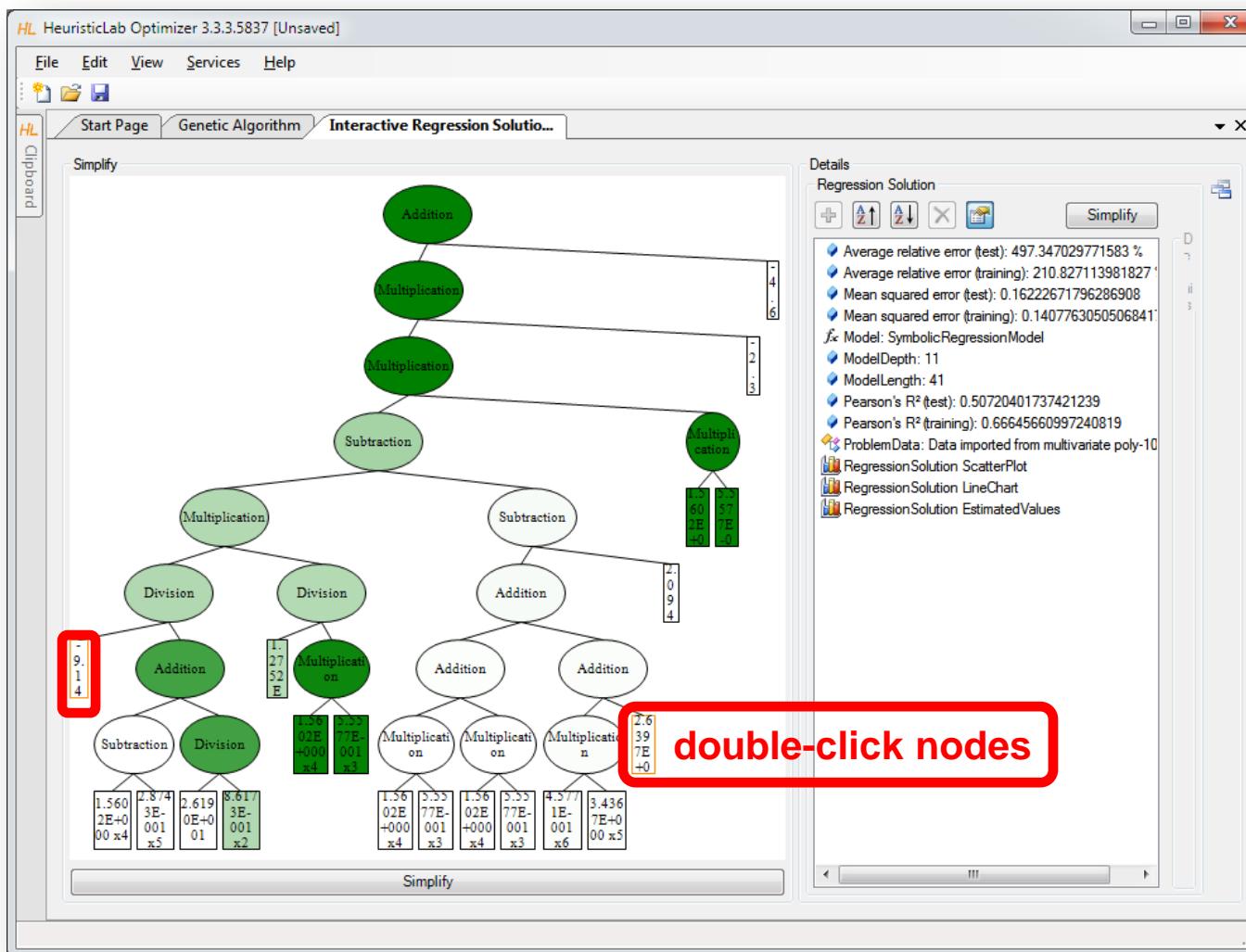
Detailed Model Analysis and Simplification



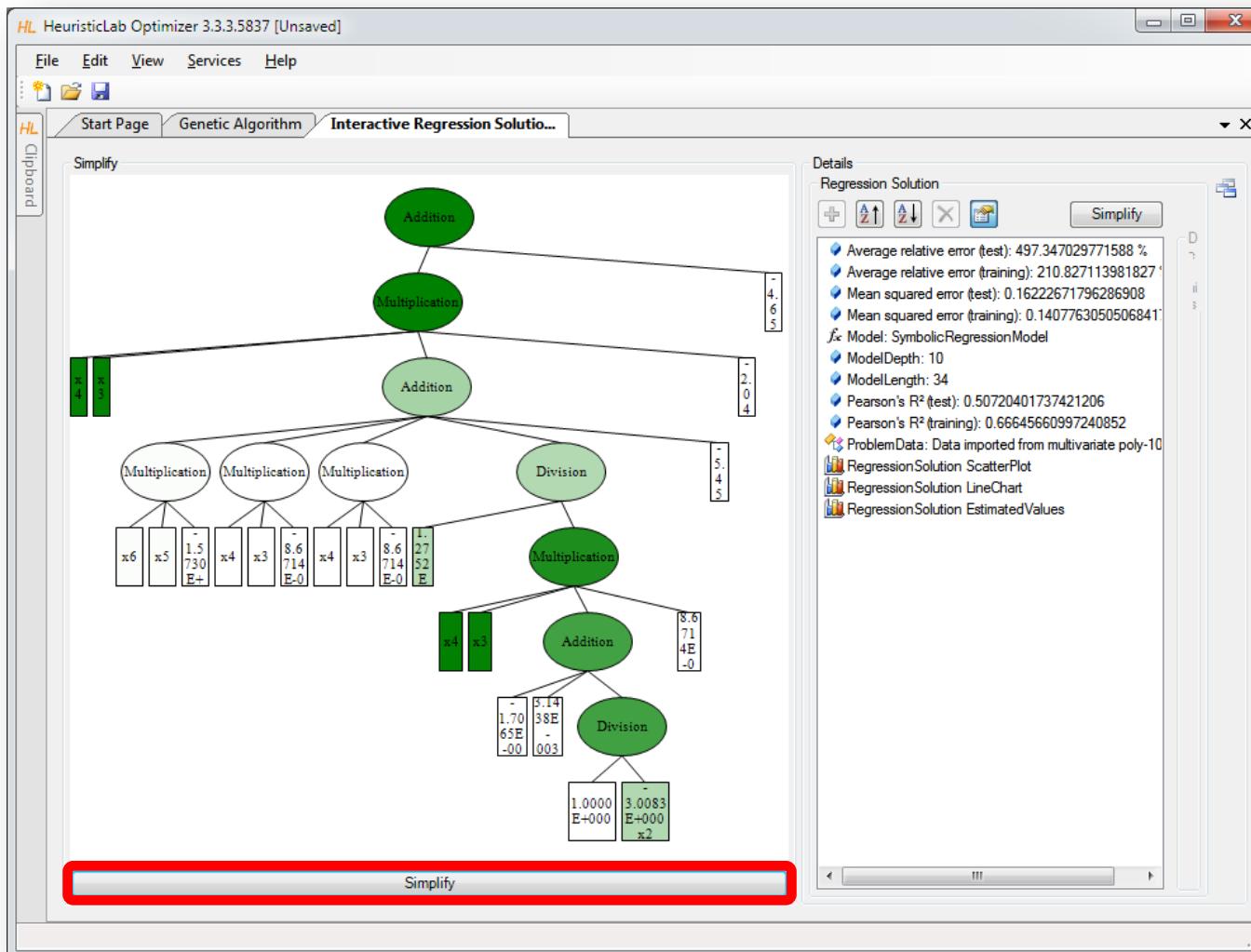
Symbolic Simplification and Node Impacts



Manual Simplification

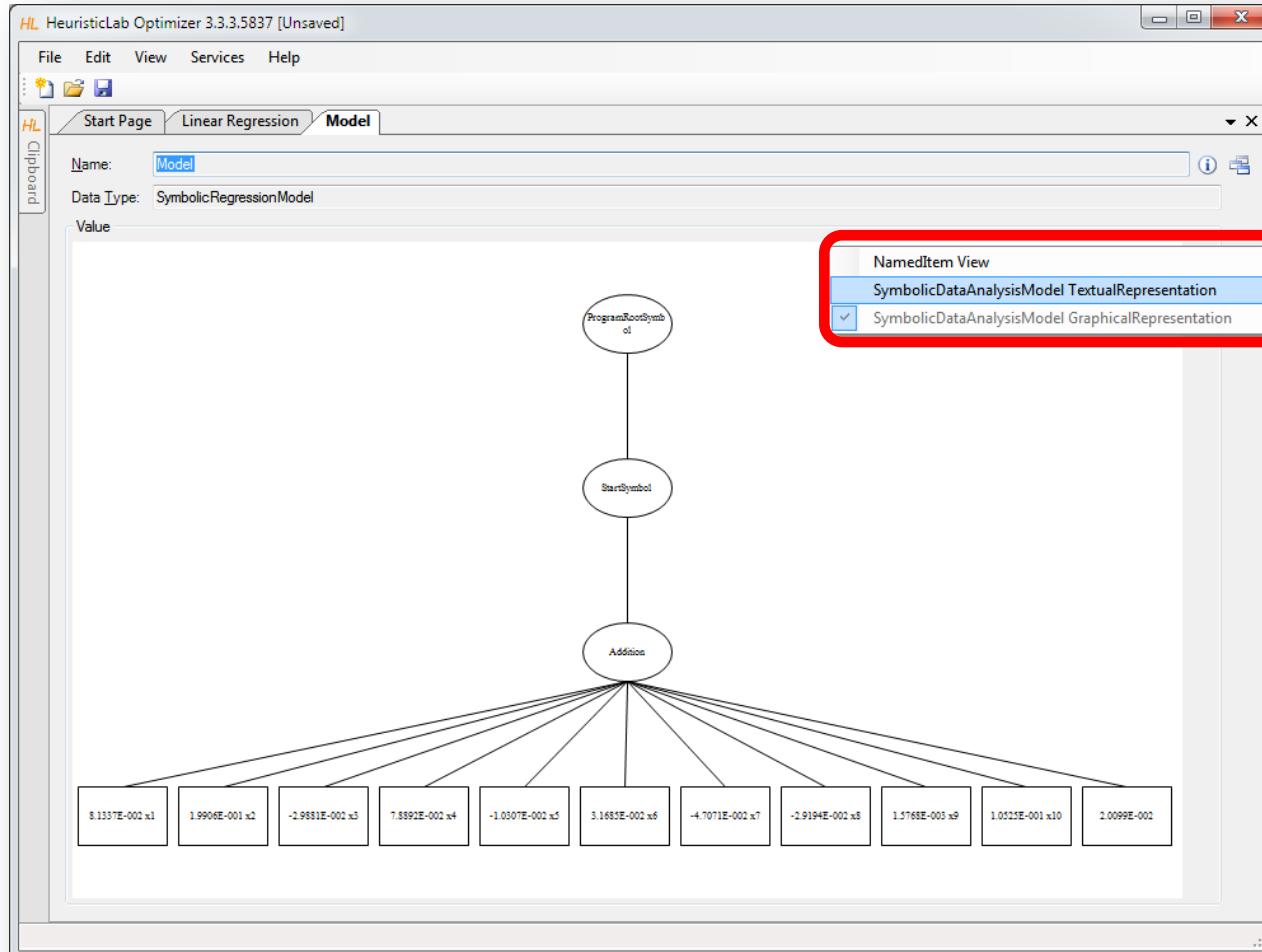


Automatic Symbolic Simplification

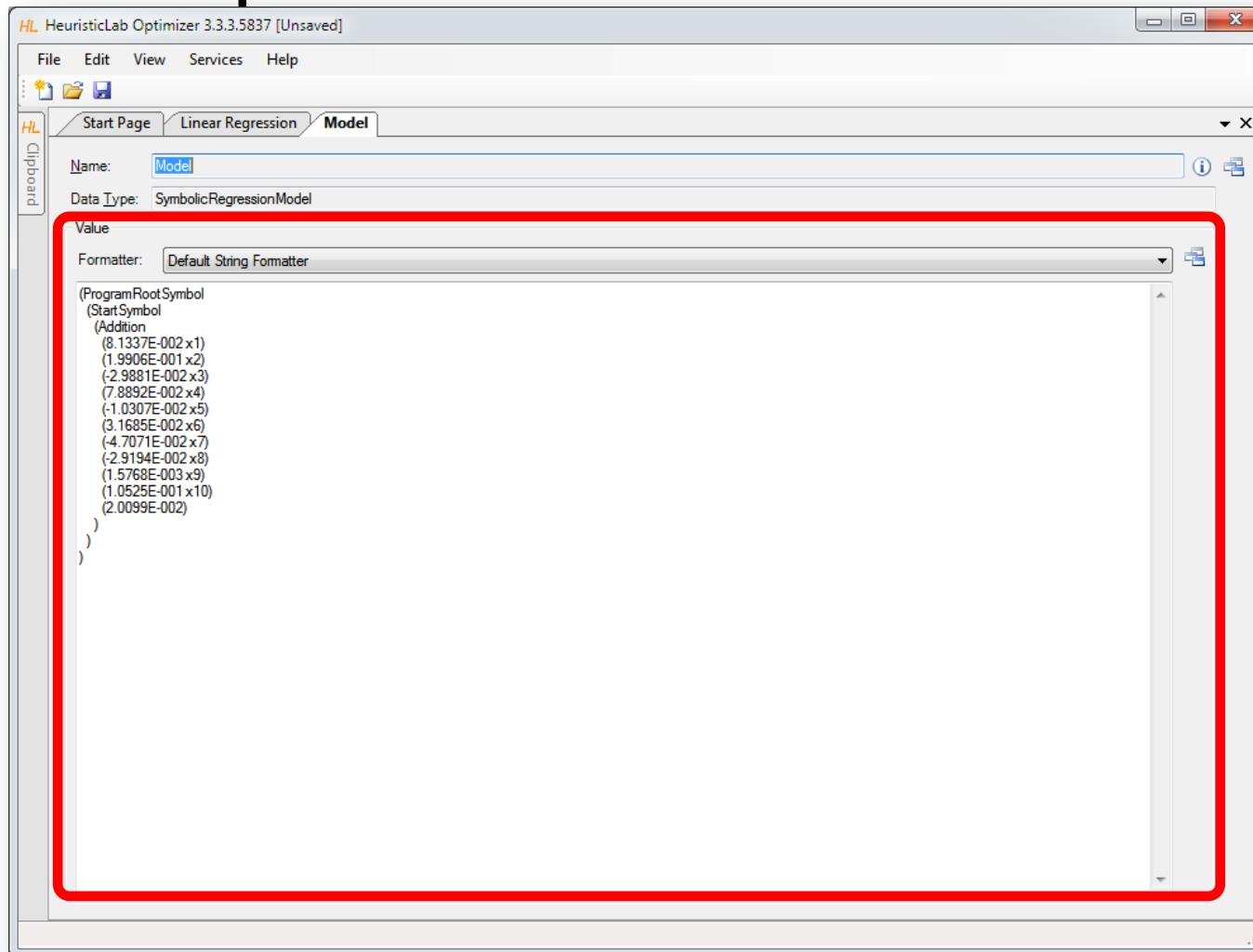


Textual Representations Are Also Available

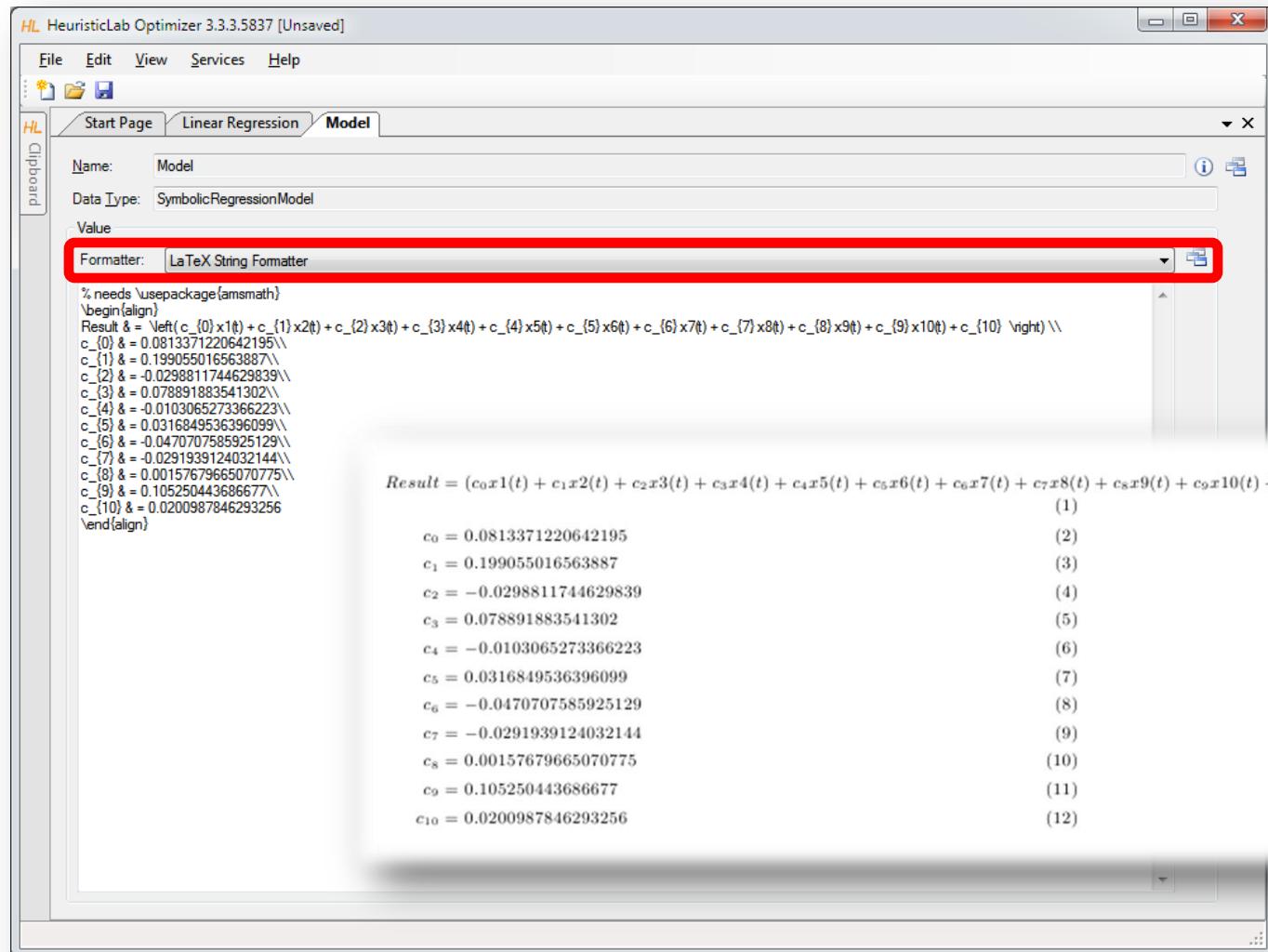
- Use *ViewHost* to switch to textual representation view.



Default Textual Representation for Model Export



Textual Representation for Export to LaTeX



LaTeX Export



HL HeuristicLab Optimizer 3.3.3.5837 [Unsaved]

File Edit View Services Help

Start Page Genetic Algorithm Interactive Regression Solution S... Model

Name: Model

Data Type: SymbolicRegressionModel

Value

Formatter: LaTeX String Formatter

```
% needs \usepackage{amsmath}
\begin{aligned}
Result &= \left( c_{(0)} x_4(t) \cdot c_1 x_3(t) \cdot c_2 x_6(t) \cdot c_3 x_5(t) \cdot c_4 x_4(t) + c_5 x_4(t) \cdot c_6 x_3(t) \cdot c_7 x_4(t) + c_8 x_4(t) \cdot c_9 x_3(t) \cdot c_{10} \right. \\
&\quad \left. + \frac{c_{11}}{c_{12} x_4(t)} \cdot c_{13} x_3(t) \cdot c_{14} x_4(t) + c_{15} x_5(t) + \frac{c_{16}}{c_{17} x_2(t)} \right) \cdot c_{18} \\
&\quad + c_{19} \\
c_{(4)} &= -1.57302367616477 \\
c_{(7)} &= -0.867137925013337 \\
c_{(10)} &= -0.867137925013337 \\
c_{(11)} &= 1.27519978915975 \\
c_{(14)} &= -0.017064976517855 \\
c_{(15)} &= 0.00314376988160885 \\
c_{(17)} &= -3.00832012161288 \\
c_{(18)} &= 0.867137925013337 \\
c_{(19)} &= -5.45190909899249 \\
c_{(20)} &= -0.204498330755849 \\
c_{(21)} &= -0.0465339907207764
\end{aligned}
```

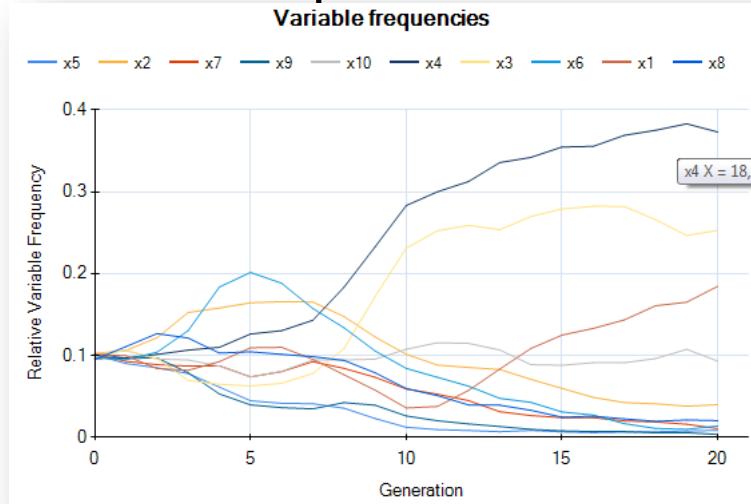
Result = $x_4(t) \cdot x_3(t) \cdot c_{20}$ (13)

$$\cdot \left(x_6(t) \cdot x_5(t) \cdot c_4 + x_4(t) \cdot x_3(t) \cdot c_7 + x_4(t) \cdot x_3(t) \cdot c_{10} + \frac{c_{11} x_1(t)}{x_4(t) \cdot x_3(t) \cdot \left(c_{14} x_4(t) + c_{15} x_5(t) + \frac{1}{c_{17} x_2(t)} \right) \cdot c_{18}} + c_{19} \right) + c_{21} \quad (14)$$

$c_4 = -1.57302367616477$ (15)
 $c_7 = -0.867137925013337$ (16)
 $c_{10} = -0.867137925013337$ (17)
 $c_{11} = 1.27519978915975$ (18)
 $c_{14} = -0.017064976517855$ (19)
 $c_{15} = 0.00314376988160885$ (20)
 $c_{17} = -3.00832012161288$ (21)
 $c_{18} = 0.867137925013337$ (22)
 $c_{19} = -5.45190909899249$ (23)
 $c_{20} = -0.204498330755849$ (24)
 $c_{21} = -0.0465339907207764$ (25)

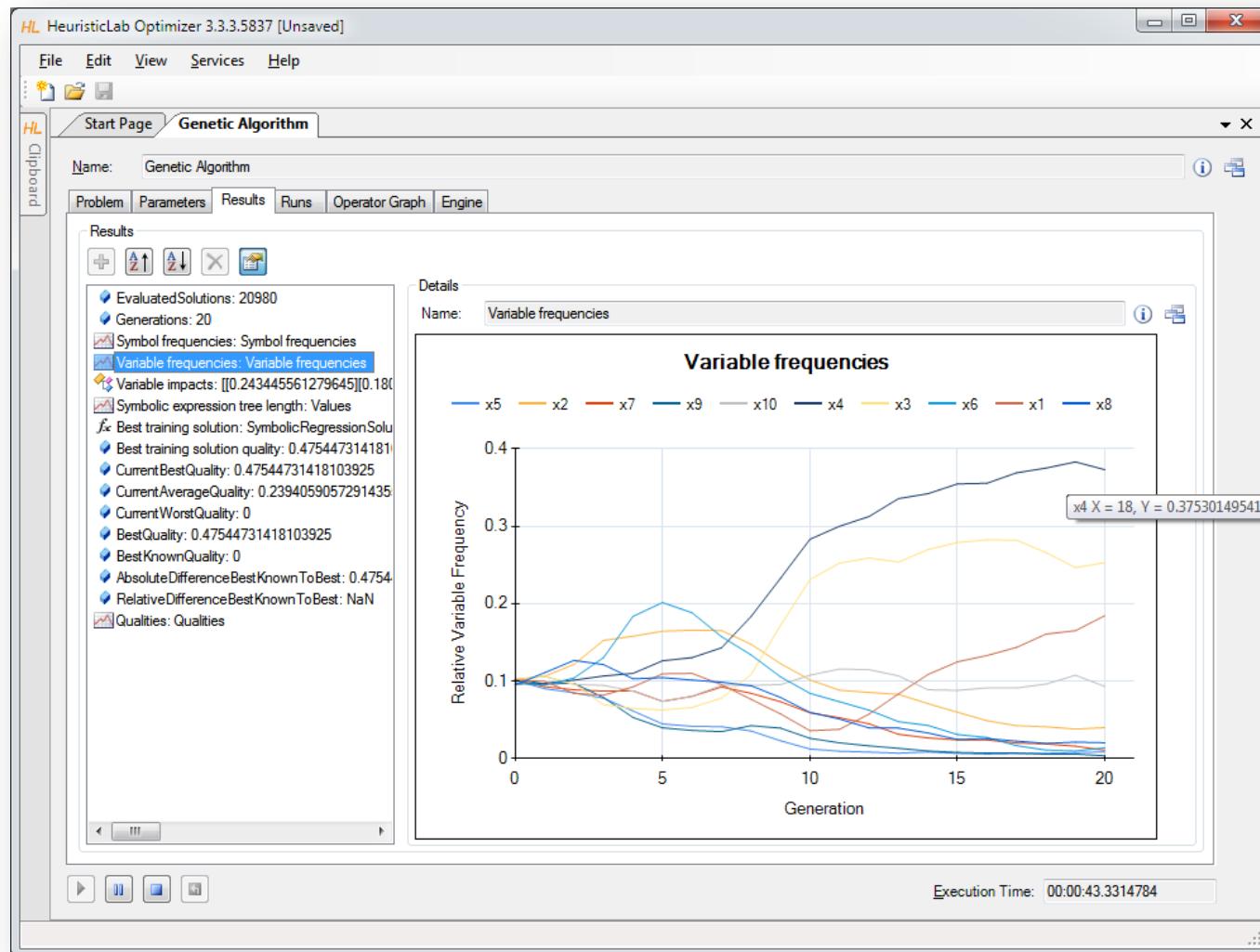
Variable Relevance Analysis

- Which variables are important for correct predictions?
- Demonstration
 - Variable frequency analyzer
 - symbol frequency analyzer
 - variable impacts



	Relative variable relevance
x4	0.302803869106054
x3	0.241170172985569
x1	0.179112369714678
x10	0.0589664719249172
x2	0.0544635184742382
x6	0.0446774403657897
x8	0.0436011597048278
x7	0.0331173502974243
x5	0.0226252246461621
x9	0.01946242278034

Inspect Variable Frequency Chart



Inspect Variable Impacts



HL HeuristicLab Optimizer 3.3.3.5837 [Unsaved]

File Edit View Services Help

Start Page Genetic Algorithm

Name: Genetic Algorithm

Clipboard

Problem Parameters Results Runs Operator Graph Engine

Results

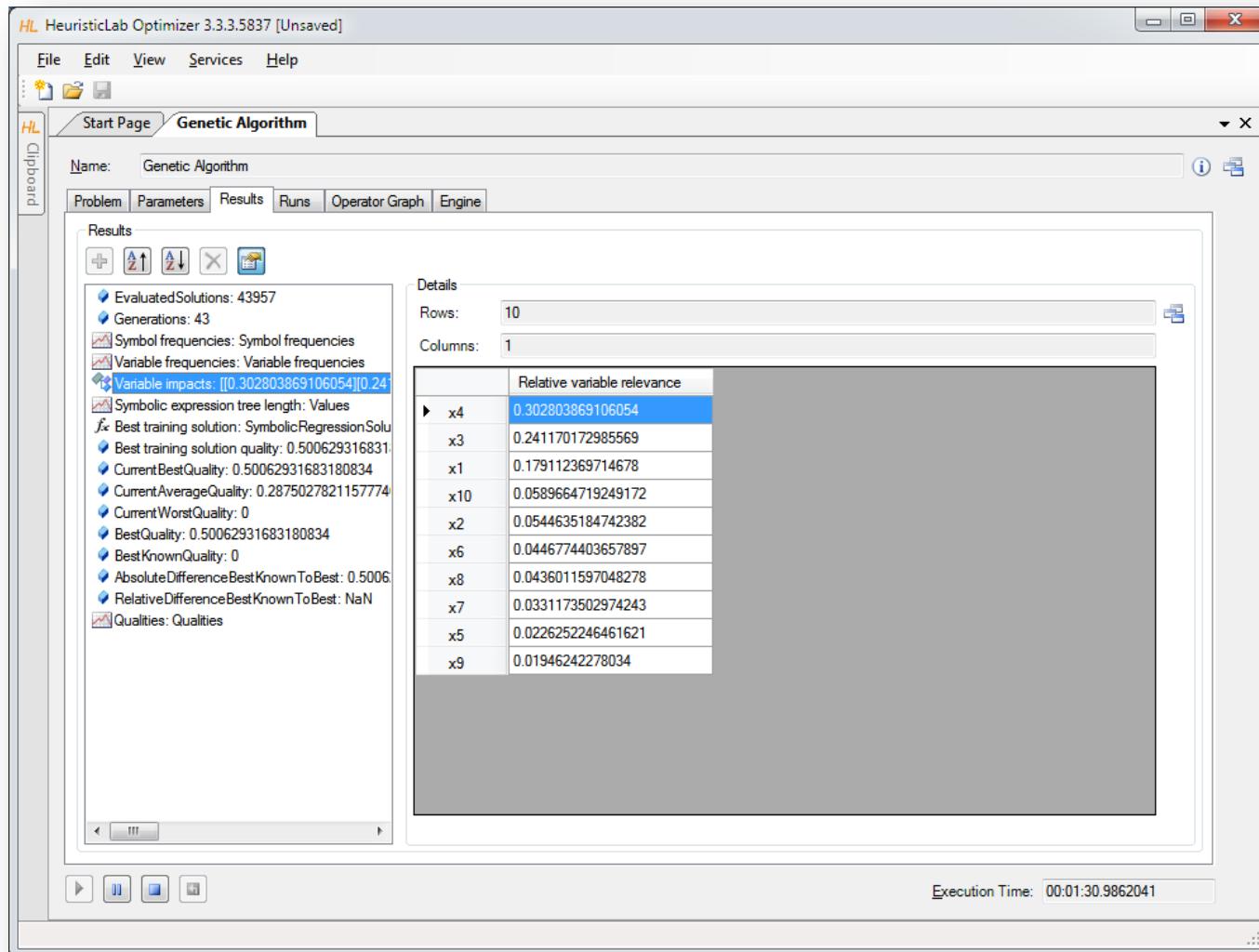
Evaluated Solutions: 43957
Generations: 43
Symbol frequencies: Symbol frequencies
Variable frequencies: Variable frequencies
Variable impacts: [[0.302803869106054][0.24]]
Symbolic expression tree length: Values
Best training solution: SymbolicRegressionSolu
Best training solution quality: 0.500629316831
CurrentBestQuality: 0.50062931683180834
CurrentAverageQuality: 0.2875027821157774
CurrentWorstQuality: 0
BestQuality: 0.50062931683180834
BestKnownQuality: 0
Absolute Difference Best Known To Best: 0.5006
Relative Difference Best Known To Best: NaN
Qualities: Qualities

Details

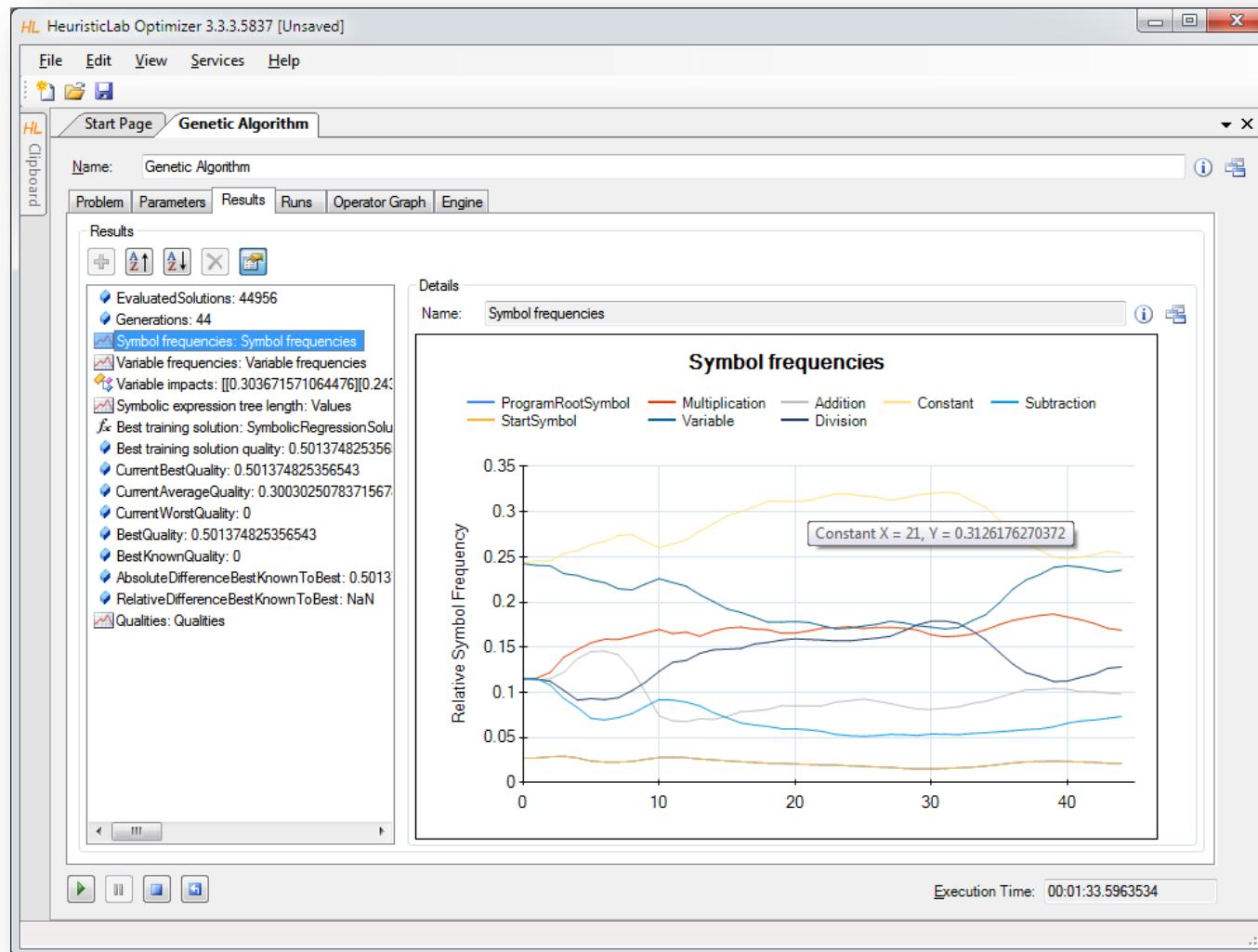
Rows: 10
Columns: 1

	Relative variable relevance
x4	0.302803869106054
x3	0.241170172985569
x1	0.179112369714678
x10	0.0589664719249172
x2	0.0544635184742382
x6	0.0446774403657897
x8	0.0436011597048278
x7	0.0331173502974243
x5	0.0226252246461621
x9	0.01946242278034

Execution Time: 00:01:30.9862041



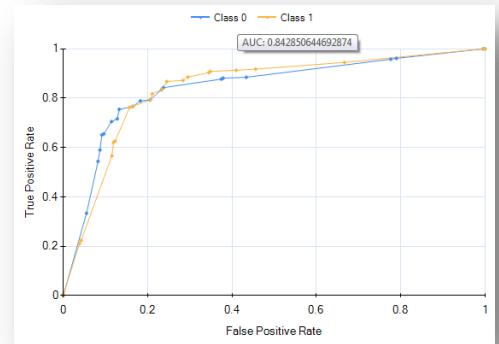
Inspect Symbol Frequencies



Classification with HeuristicLab



- Symbolic classification
 - evolve discriminating function using GP
 - find thresholds to assign classes
- Demonstration
 - real world medical application
 - model accuracy
 - visualization of model output
 - discriminating function output
 - ROC-curve
 - confusion matrix



	Actual Class 0	Actual Class 1
Predicted Class 0	197	29
Predicted Class 1	64	190

Case Study: Classification



- Real world medical dataset (*Mammographic Mass*) from UCI Machine Learning Repository
 - data from non-invasive mammography screening
 - variables:
 - patient age
 - visual features of inspected mass lesions: shape, margin, density
 - target variable: severity (malignant, benign)
 - available as a benchmark problem instance in HeuristicLab

Open Sample

HL HeuristicLab Optimizer 3.3.10.11175

File Edit View Services Help

Clipboard Start Page

HeuristicLab Optimizer 3.3.10.11175

Follow these steps to start working with HeuristicLab Optimizer:

1. Open an algorithm
 - click  (New Item) in the toolbar and select an algorithm or click  (Open File) in the toolbar and load an algorithm from a file
2. Open a problem in the algorithm
 - in the Problem tab of the algorithm click  (New Problem) and select a problem or click  (Open Problem) and load a problem from a file
3. Set parameters
 - set problem parameters in the Problem tab of the algorithm
 - set algorithm parameters in the Parameters tab of the algorithm
4. Run the algorithm
 - click  (Start/Resume Algorithm) to execute the algorithm (if the button is grayed out some parameters of the algorithm or the problem still have to be set)
 - wait for the algorithm to terminate or click  (Pause Algorithm) to interrupt its execution or click  (Stop Algorithm) to stop its execution
5. Check results
 - check the results on the Results tab of the algorithm
 - click  (Start/Resume Algorithm) to continue the algorithm or click  (Reset Algorithm) to prepare a new run

Looking for predefined algorithms which can be executed immediately?

- check out the **sample algorithms** below

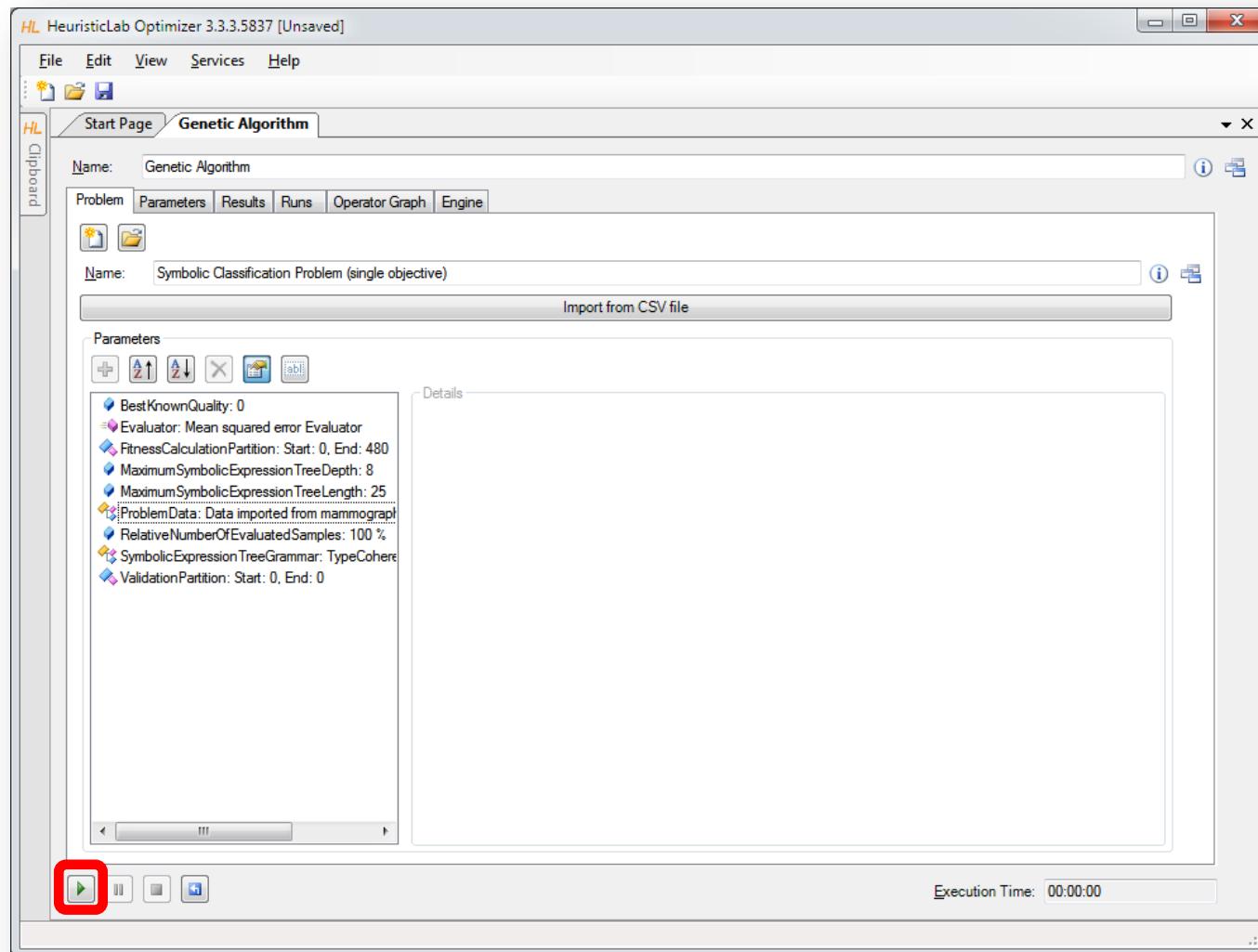
Any feedback, questions, problems or requests for new features?

- visit the HeuristicLab trac at <http://dev.heuristiclab.com>
- watch the HeuristicLab video tutorials at <http://www.youtube.com/heuristiclab>
- join the HeuristicLab mailing list <<mailto:heuristiclab@googlegroups.com>>
- visit the HeuristicLab facebook site at <http://www.facebook.com/heuristiclab>
- write an e-mail to <<mailto:support@heuristiclab.com>> to contact the HeuristicLab

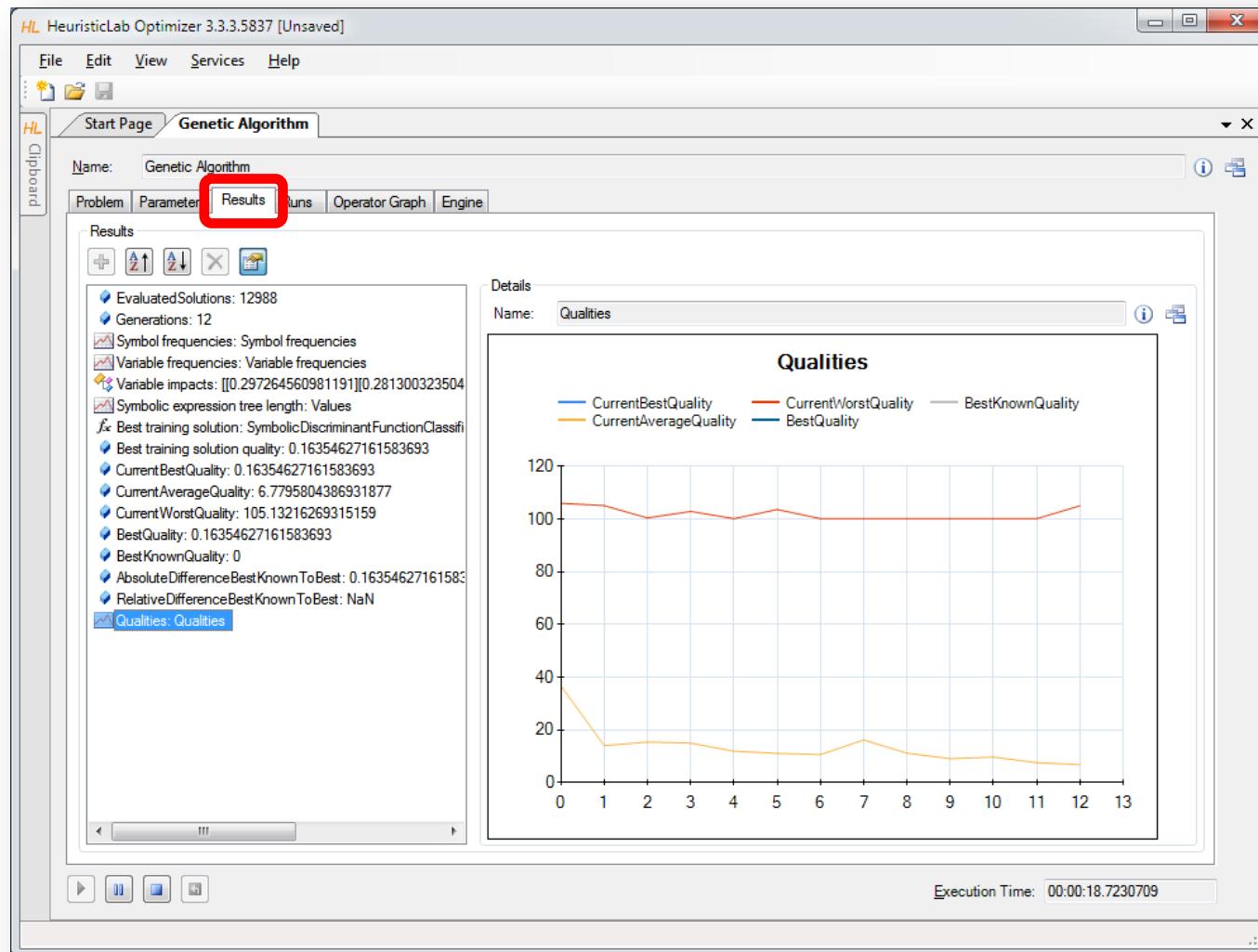
Show Start Page on Startup

Samples	
Name	Description
Standard Problems	
 Evolution Strategy - Griewank	An evolution strat
 Genetic Algorithm - TSP	A genetic algorith
 Genetic Algorithm - VRP	A genetic algorith
 Genetic Programming - Artificial Ant	A standard geneti
 Genetic Programming - Multiplexer 11 problem	A genetic program
 Grammatical Evolution - Artificial Ant (SantaFe)	Grammatical evoluti
 Island Genetic Algorithm - TSP	An island genetic
 Local Search - Knapsack	A local search alg
 Particle Swarm Optimization - Schwefel	A particle swarm o
 RAPGA - Job Shop Scheduling	A relevant alleles
 Scatter Search - VRP	A scatter search a
 Simulated Annealing - Rastrigin	A simulated anneal
 Tabu Search - TSP	A tabu search alg
 Tabu Search - VRP	A tabu search alg
 Variable Neighborhood Search - TSP	A variable neighb
Data Analysis	
 Gaussian Process Regression	A Gaussian proces
 Genetic Programming - Symbolic Classification	A standard geneti
 Genetic Programming - Symbolic Regression	A standard geneti
 Genetic Programming - Time Series Prediction (Mackey-Glass-17)	A genetic program
 Grammatical Evolution - Symbolic Regression (Poly-10)	Grammatical evoluti
Scripts	
 Genetic Algorithm Script - QAP	A scripted genetic
 GUI Automation Script	A script that runs
 Offspring Selection Genetic Algorithm Script - Rastrigin	A scripted offsprin

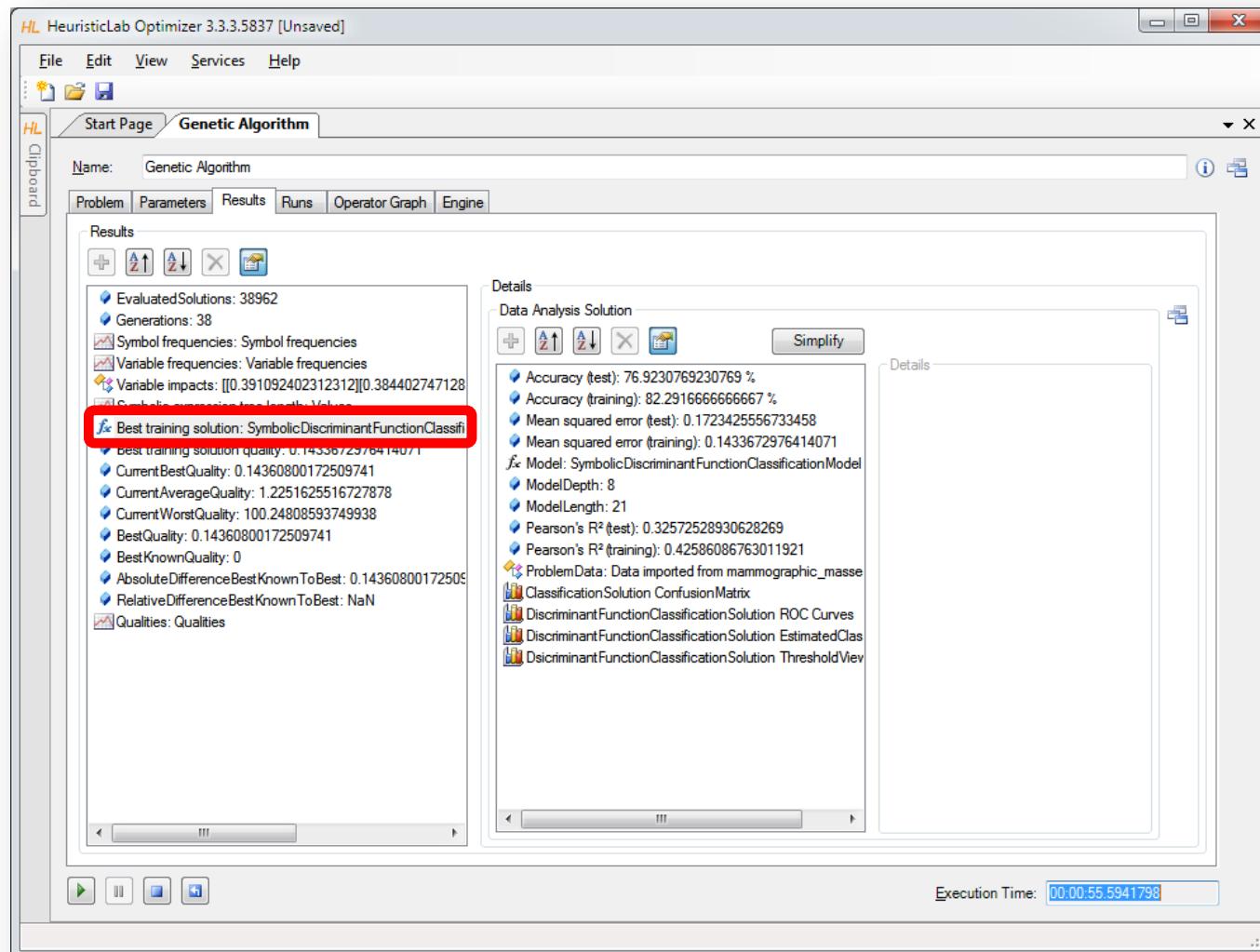
Configure and Run Algorithm



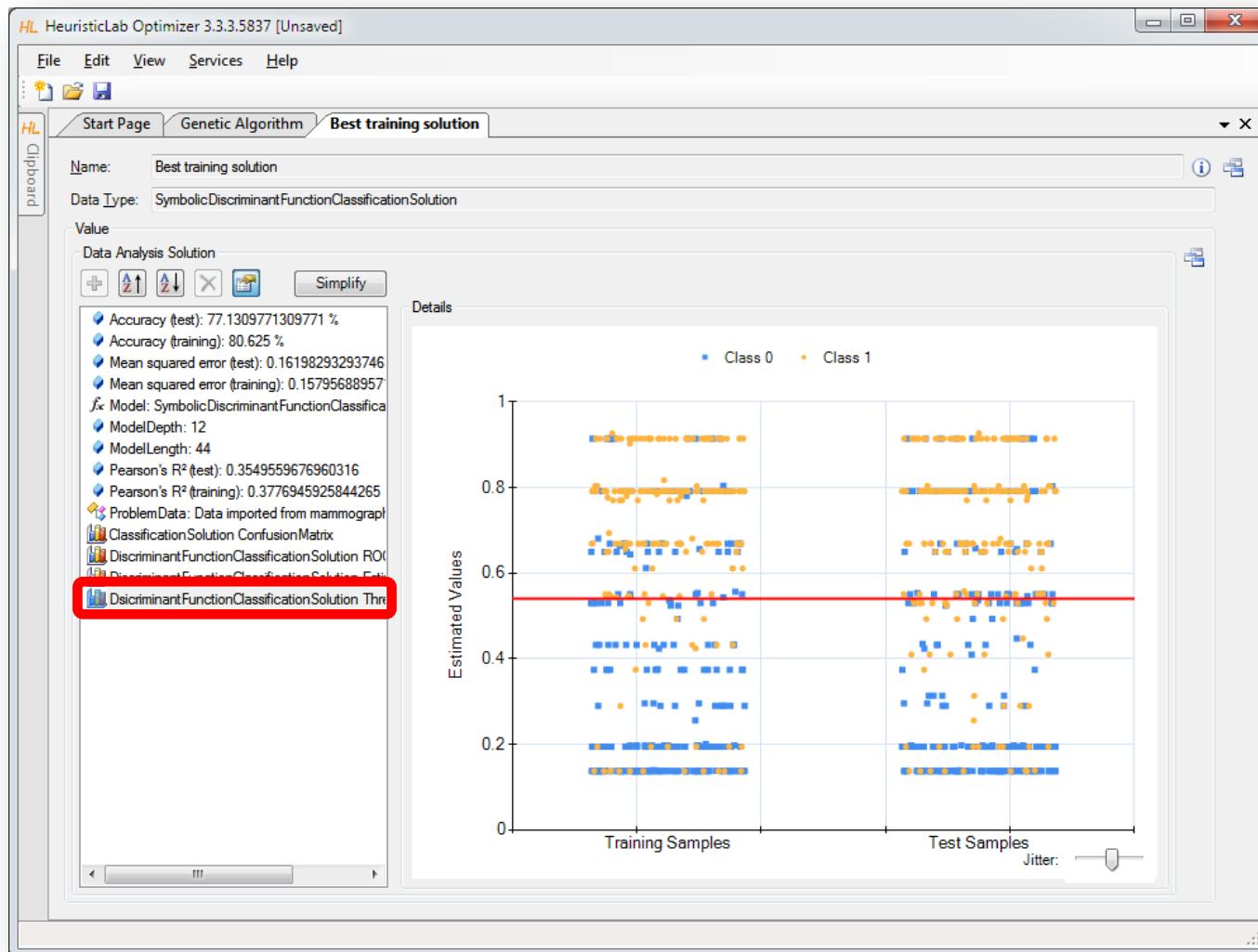
Inspect Quality Linechart



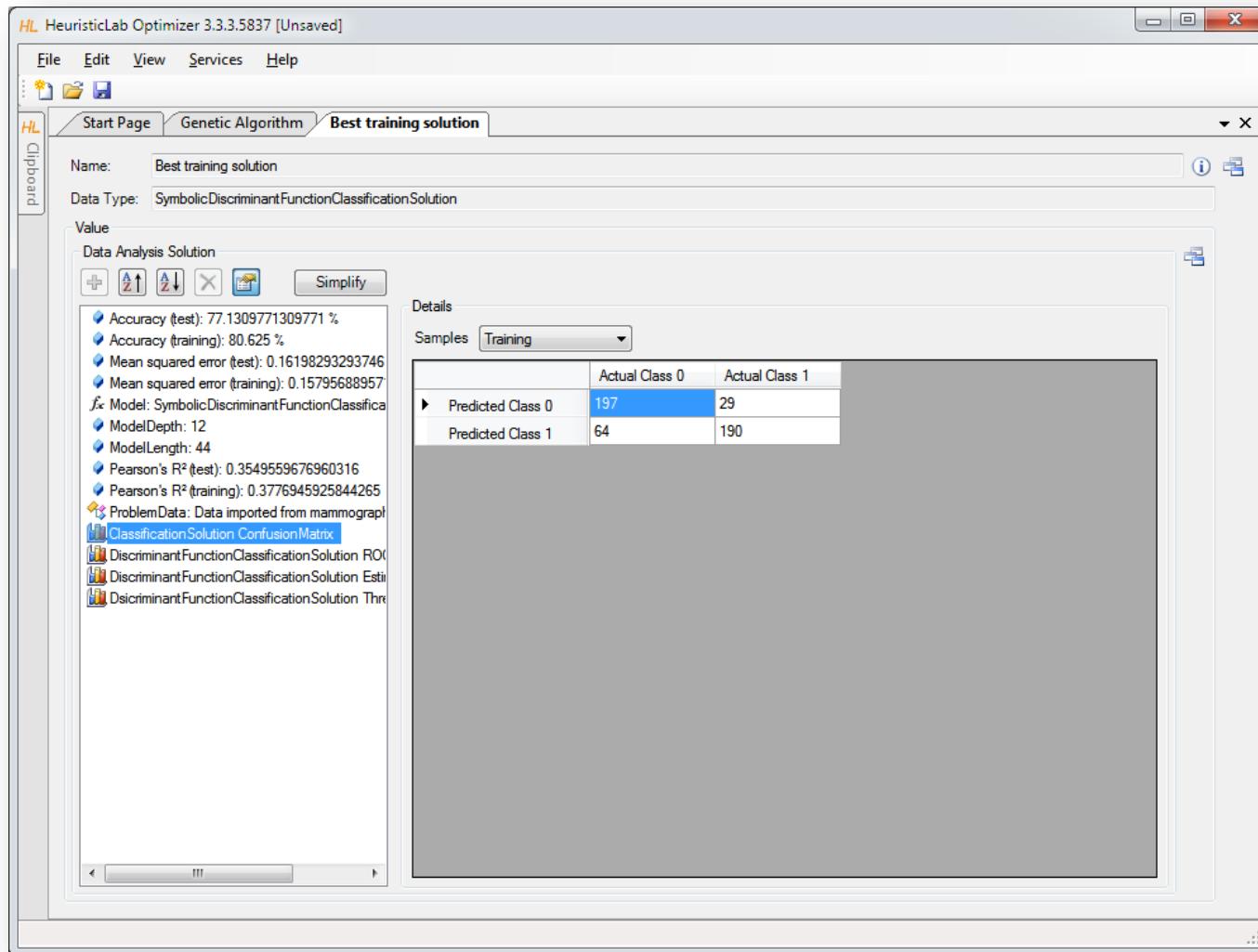
Inspect Best Training Solution



Inspect Model Output and Thresholds



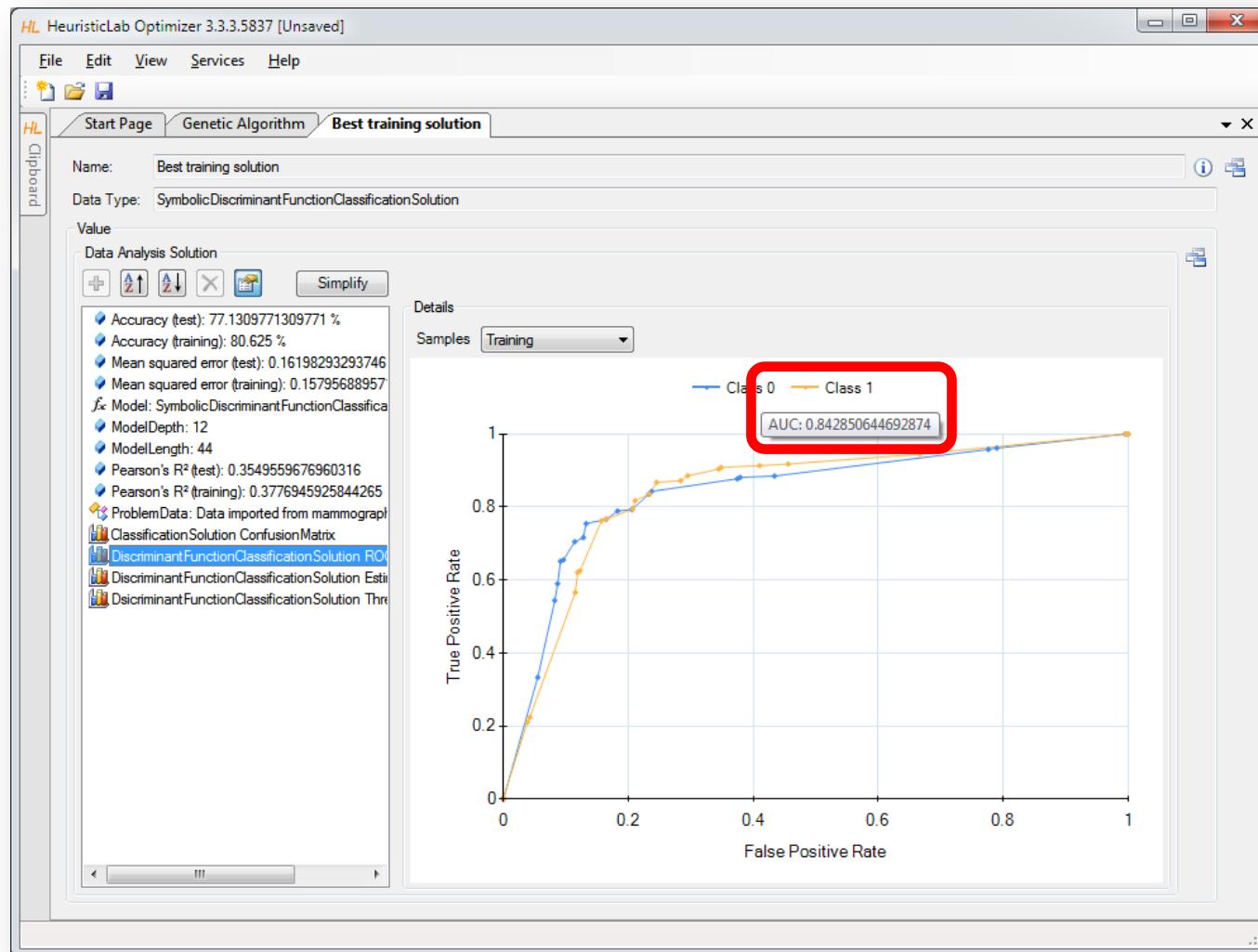
Inspect Confusion Matrix



The screenshot shows the HeuristicLab Optimizer interface with the title bar "HL HeuristicLab Optimizer 3.3.3.5837 [Unsaved]". The menu bar includes File, Edit, View, Services, and Help. The tabs at the top are Start Page, Genetic Algorithm, and Best training solution, with Best training solution selected. The main area displays a "Data Analysis Solution" for a "SymbolicDiscriminantFunctionClassificationSolution". The "Value" section lists various performance metrics and model details. The "Details" section shows a confusion matrix for "Training" samples:

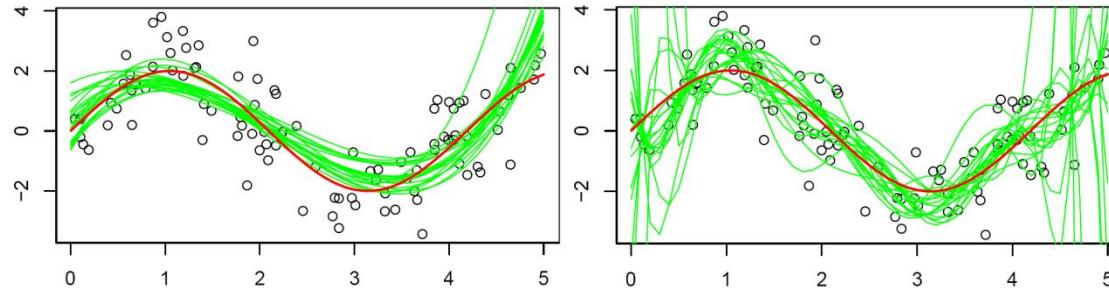
	Actual Class 0	Actual Class 1
Predicted Class 0	197	29
Predicted Class 1	64	190

Inspect ROC Curve

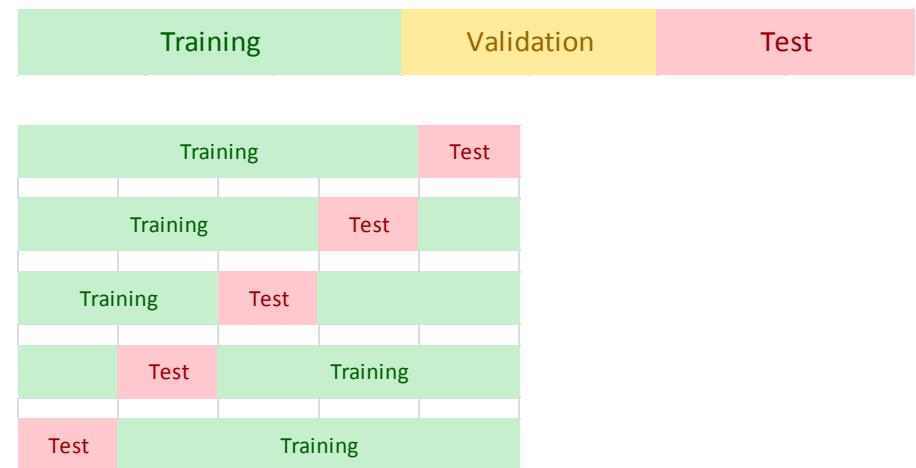


Validation of Results

- Overfitting = memorizing data

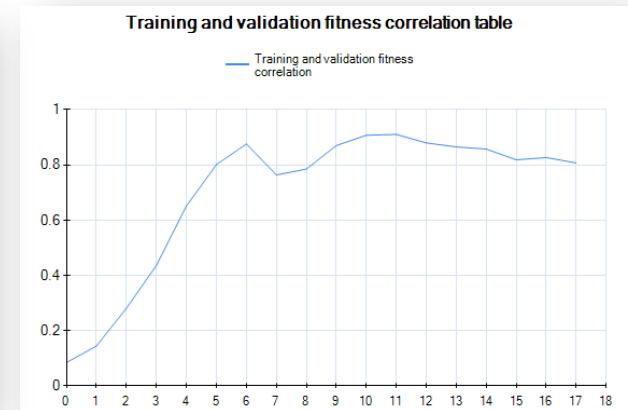
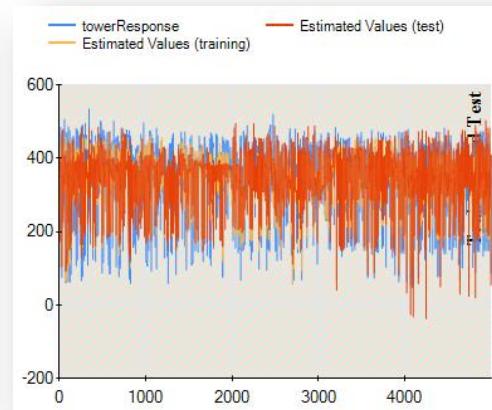
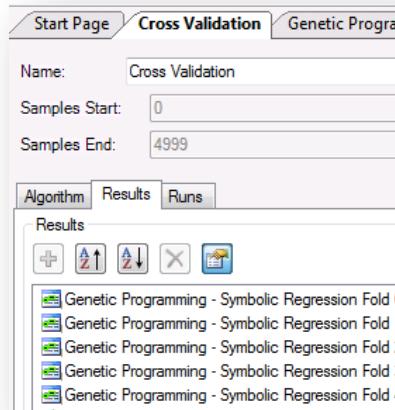


- Strategies to reduce overfitting
 - validation partition
 - cross-validation

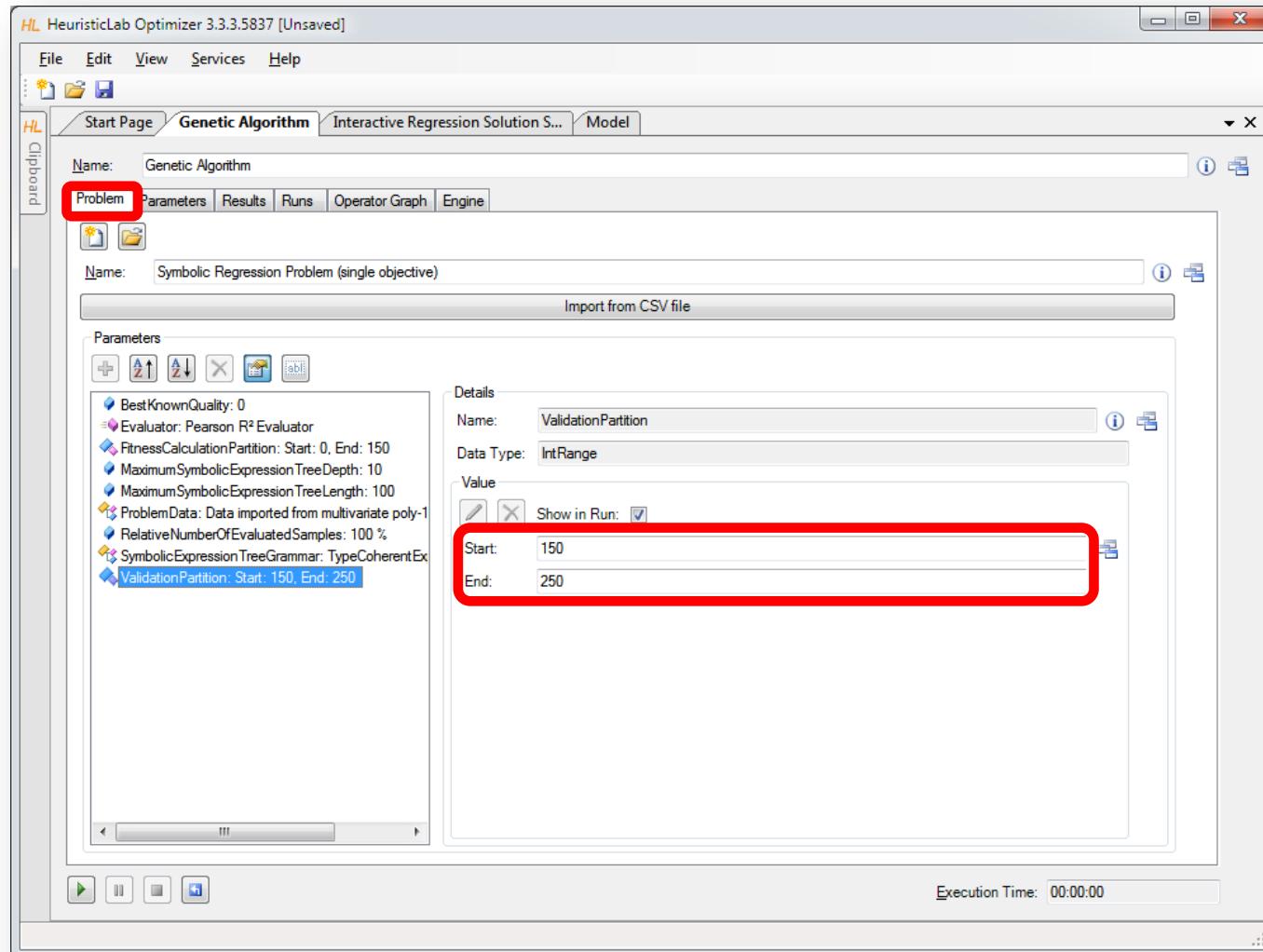


Validation of Results

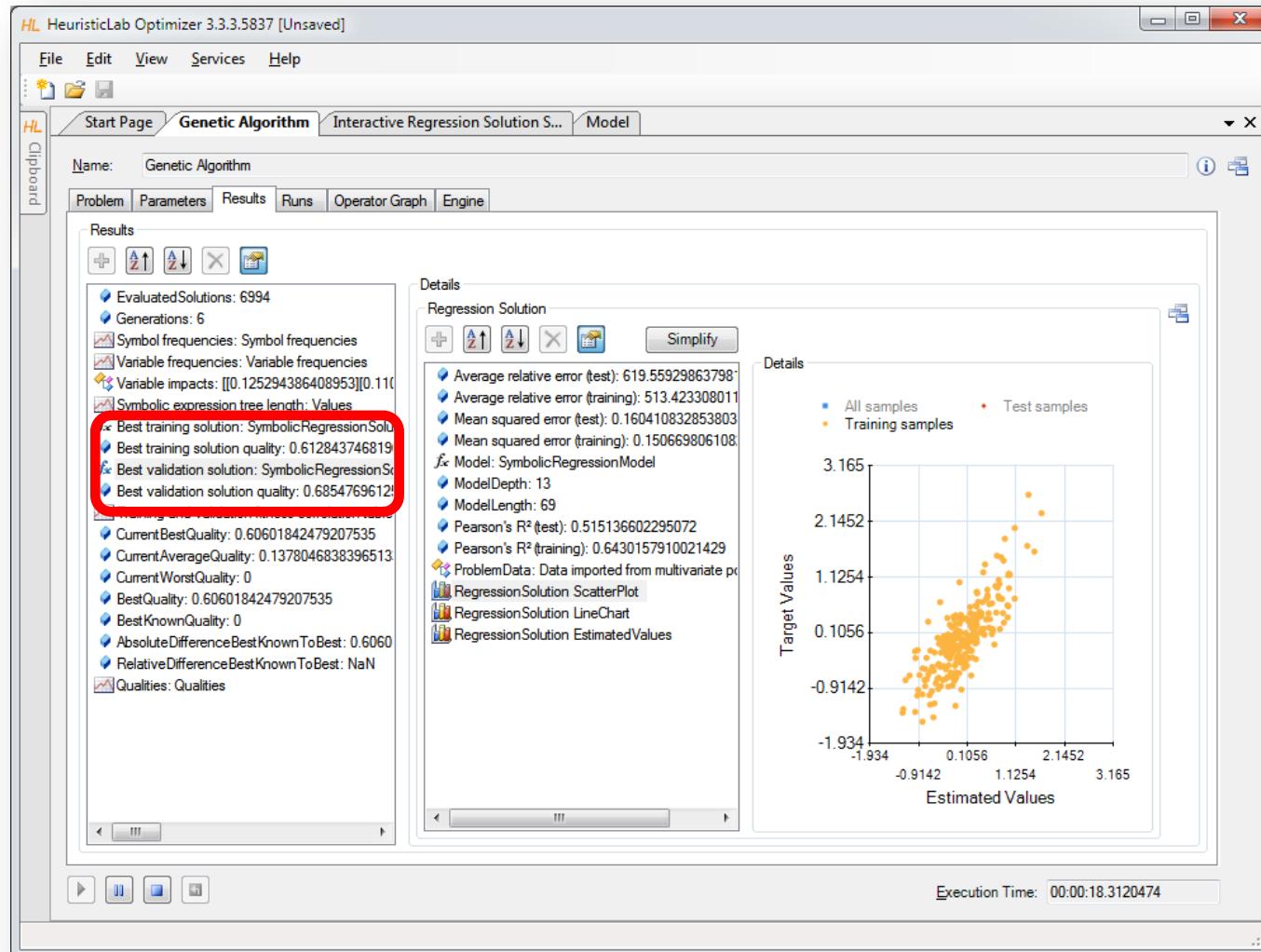
- Demonstration
 - Configuration of a validation set
 - Inspection of best solution on validation set
 - Analysis of training- and validation fitness correlation
 - Cross-validation
 - Configuration
 - Analysis of results



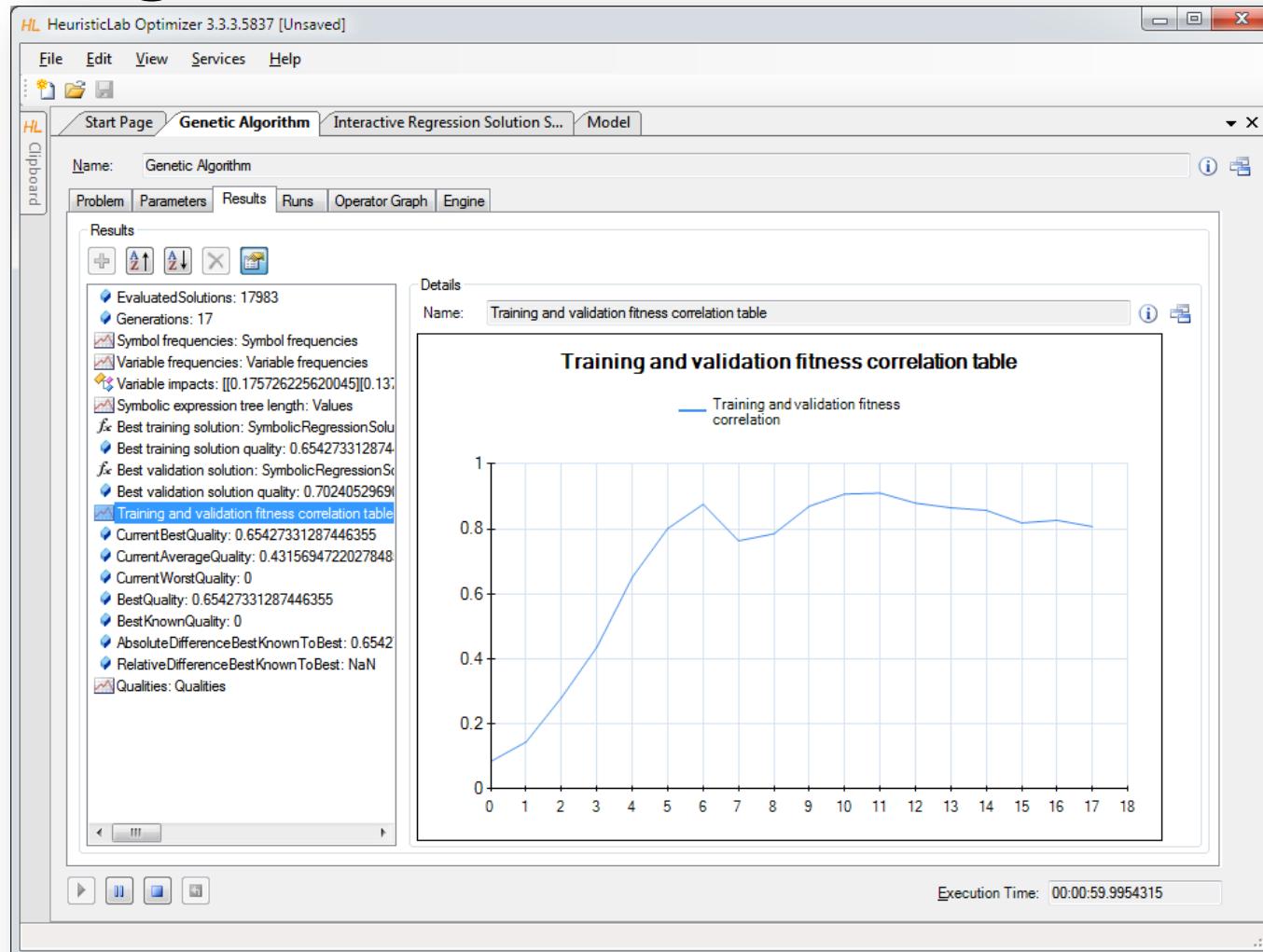
Configuration of Validation Partition



Inspect Best Model on Validation Partition



Inspect Linechart of Correlation of Training and Validation Fitness



Agenda

- Objectives of the Tutorial
- Introduction
- Where to get HeuristicLab?
- Plugin Infrastructure
- Graphical User Interface
- Available Algorithms & Problems
- **Demonstration Part I: Working with HeuristicLab**
- **Demonstration Part II: Data-based Modeling**
- Some Additional Features
- Planned Features
- Team
- Suggested Readings
- Bibliography
- Questions & Answers

Some Additional Features

- HeuristicLab Hive
 - parallel and distributed execution of algorithms and experiments on many computers in a network
- Optimization Knowledge Base (OKB)
 - database to store algorithms, problems, parameters and results
 - open to the public
 - open for other frameworks
 - analyze and store characteristics of problem instances and problem classes
- External solution evaluation and simulation-based optimization
 - interface to couple HeuristicLab with other applications (MATLAB, Simulink, SciLab, AnyLogic, ...)
 - supports different protocols (command line parameters, TCP, ...)
- Parameter grid tests and meta-optimization
 - automatically create experiments to test large ranges of parameters
 - apply heuristic optimization algorithms to find optimal parameter settings for heuristic optimization algorithms



Planned Features

- Algorithms & Problems
 - steady-state genetic algorithm
 - unified tabu search for vehicle routing
 - estimation of distribution algorithms
 - evolution of arbitrary code (Robocode, controller, etc.)
 - ...
- Cloud Computing
 - port HeuristicLab Hive to Windows Azure
- Statistics
 - implement statistical tests and automated statistical analysis
- Have a look at the HeuristicLab roadmap
 - <http://dev.heuristiclab.com/trac.cgi/roadmap>
- Any other ideas, requests or recommendations?
 - join our HeuristicLab Google group heuristiclab@googlegroups.com
 - write an e-mail to support@heuristiclab.com

HeuristicLab Team



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Softwarepark 11
A-4232 Hagenberg
AUSTRIA

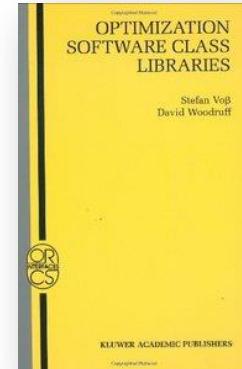
WWW: <http://heal.heuristiclab.com>



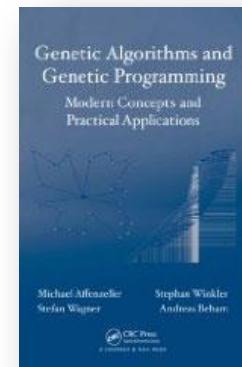
Suggested Readings



- S. Voß, D. Woodruff (Edts.)
Optimization Software Class Libraries
Kluwer Academic Publishers, 2002



- M. Affenzeller, S. Winkler, S. Wagner, A. Beham
**Genetic Algorithms and Genetic Programming
Modern Concepts and Practical Applications**
CRC Press, 2009



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Benefits of plugin-based heuristic optimization software systems
Computer Aided Systems Theory - EUROCAST 2007, Lecture Notes in Computer Science, vol. 4739, pp. 747-754
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- S. Wagner, G. Kronberger, A. Beham, S. Winkler, M. Affenzeller
Modeling of heuristic optimization algorithms
Proceedings of the 20th European Modeling and Simulation Symposium, pp. 106-111
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Model driven rapid prototyping of heuristic optimization algorithms
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- S. Wagner, A. Beham, G. Kronberger, M. Kommenda, E. Pitzer, M. Kofler, S. Vonolfen, S. Winkler, V. Dorfer, M. Affenzeller
HeuristicLab 3.3: A unified approach to metaheuristic optimization
Actas del séptimo congreso español sobre Metaheurísticas, Algoritmos Evolutivos y Bioinspirados (MAEB'2010), 2010
- S. Wagner, G. Kronberger, A. Beham, M. Kommenda, A. Scheibenpflug, E. Pitzer, S. Vonolfen, M. Kofler, S. Winkler, V. Dorfer, M. Affenzeller
Architecture and Design of the HeuristicLab Optimization Environment
Advanced Methods and Applications in Computational Intelligence, vol. 6, pp. 197-261, Springer, 2014
- Detailed list of all publications of the HEAL research group: <http://research.fh-ooe.at/de/orgunit/356#showpublications>

Questions & Answers



<http://dev.heuristiclab.com>

heuristiclab@googlegroups.com

<http://www.youtube.com/heuristiclab>

<http://www.facebook.com/heuristiclab>