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# A Hybrid Heuristic for the Multi-objective Knapsack Problem

## Doctoral thesis proposal

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Departamento de Informática  
Programa de Pós-graduação em Informática

27 de novembro de 2017

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## Table of Contents

### A Hybrid Heuristic for the Multi-objective Knapsack Problem

Introduction

The Multi-objective Knapsack Problem

The Multi-dimensional Indexing

The Shuffled Complex Evolution

The Shuffled Complex Evolution



# Multi-objective problems

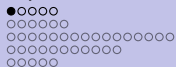
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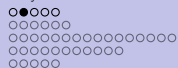
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- Usually conflicting criterias;
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- Models many real applications.



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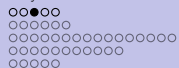
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## Motivation

Several exact approaches have been proposed in the literature for solving the MOKP.



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Even for the bi-objective case, some medium sized instances has shown to be hard to solve exactly.



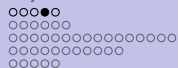
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Several exact approaches have been proposed in the literature for solving the MOKP.

However no effective exact method for large MOKP, expecially with more than two objectives.

Even for the bi-objective case, some medium sized instances has shown to be hard to solve exactly.

This reason motivates the development of heuristic methods.



# Proposal

This work proposes the development of a heuristic for the MOKP based on an evolutionary algorithm called shuffled complex evolution (SCE).



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This work proposes the development of a heuristic for the MOKP based on an evolutionary algorithm called shuffled complex evolution (SCE).

As a performance improvement for the approach, a multi-dimensional indexing strategy will be used for handling the large amount of solutions.

The SCE has been successfully used for solving optimization problems, among them, the multi-dimensional knapsack problem (MKP) (also a contribution of this work).

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# Contributions and Publications



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## 1. Efficient indexing strategy for MOKP solutions:

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# The multi-objective knapsack problem

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## Multi-objective optimization problems

### Definition

A general multi-objective optimization problem can be described as a vector function  $f$  that maps a decision variable (solution) to a tuple of  $m$  objectives.

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$\mathbf{x}$  is the decision variable;

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$\mathbf{y}$  is the objective vector, each one has to be maximized.

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The Multi-objective Knapsack Problem

# Multi-objective optimization problems

## Dominance

Consider two decision vectors  $\mathbf{a}, \mathbf{b} \in X$ .



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Consider two decision vectors  $a, b \in X$ . Vector  $a$  dominates  $b$

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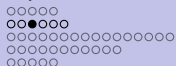
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### Efficiency

A feasible solution  $\mathbf{x} \in X$  is called efficient if it is not dominated by any other feasible solution.

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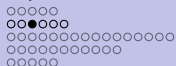
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### Pareto set

The set of all efficient solutions.



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$$\text{Pareto}(X) = \{\mathbf{x} \in X : \text{efficient}(\mathbf{x})\}$$

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## Multi-objective optimization problems

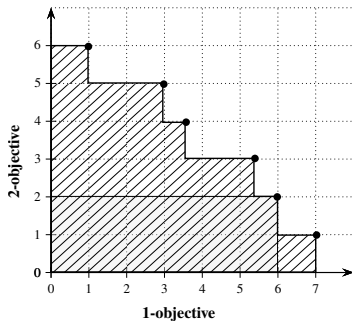


Figure: Example of a Pareto set for a bi-objective problem.



# The multi-objective knapsack problem

## Problem Definition

A problem instance with  $n$  items and  $m$  objectives:

$$\begin{aligned} \max f(\mathbf{x}) &= (f_1(\mathbf{x}), f_2(\mathbf{x}), \dots, f_m(\mathbf{x})) \\ \text{subject to } w(\mathbf{x}) &\leq W \\ \mathbf{x} &\subseteq \{1, \dots, n\} \end{aligned}$$



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where

$$\begin{aligned} f_j(\mathbf{x}) &= \sum_{i \in \mathbf{x}} p_i^j \quad j = 1, \dots, m \\ w(\mathbf{x}) &= \sum_{i \in \mathbf{x}} w_i \end{aligned}$$

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A  $\mathcal{NP}$ -Hard problem for which the Pareto optimal set tends to grow exponentially with the number of objectives.

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# The multi-objective knapsack problem

## Knapsack dominance

Consider two solutions  $x, y$  for a MOKP.

We say  $x$  knapsack-dominates  $y$ , denoted as  $dom_k(x, y)$ , if  $x$  dominates  $y$  and does not weight more than  $y$ .

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# The multi-objective knapsack problem

## Knapsack dominance

Consider two solutions  $\mathbf{x}, \mathbf{y}$  for a MOKP.

We say  $\mathbf{x}$  knapsack-dominates  $\mathbf{y}$ , denoted as  $dom_k(\mathbf{x}, \mathbf{y})$ , if  $\mathbf{x}$  dominates  $\mathbf{y}$  and does not weight more than  $\mathbf{y}$ . Formally:

$$dom_k(\mathbf{x}, \mathbf{y}) = \left\{ \begin{array}{l} dom(\mathbf{x}, \mathbf{y}) \text{ and} \\ w(\mathbf{x}) \leq w(\mathbf{y}) \end{array} \right.$$

```

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```

## The multi-objective knapsack problem

### Knapsack dominance

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$$dom_k(x, y) = \begin{cases} dom(x, y) & \text{and} \\ w(x) \leq w(y) \end{cases}$$

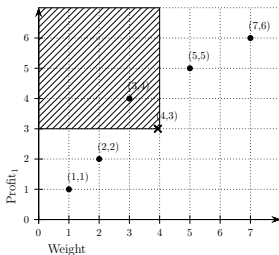


Figure: A knapsack-dominated solution



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## Multi-dimensional Indexing of MOKP solutions

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## Dominance check operation

During the process of solving a MOKP or other multi-objective problems one of the main general operation is to check if a solution is dominated by another.

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## Dominance check operation

During the process of solving a MOKP or other multi-objective problems one of the main general operation is to check if a solution is dominated by another.

An algorithm usually requires selecting all non-dominated solutions from a large set of partial solutions.

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## Dominance check operation

During the process of solving a MOKP or other multi-objective problems one of the main general operation is to check if a solution is dominated by another.

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This may demand quadratic effort on total number of solution if implemented as pairwise comparison.

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## Dominance check operation

During the process of solving a MOKP or other multi-objective problems one of the main general operation is to check if a solution is dominated by another.

An algorithm usually requires selecting all non-dominated solutions from a large set of partial solutions.

This may demand quadratic effort on total number of solution if implemented as pairwise comparison.

However, if solutions are mapped into points in a multi-dimensional space, this operation corresponds on checking whether a point exists in a certain region.

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## Dominance check operation

Formally:

if  $dom_k(\mathbf{y}, \mathbf{x})$  then  $pnt(\mathbf{y}) \in R(\mathbf{x})$

where

$$pnt(\mathbf{x}) = (f_1(\mathbf{x}), \dots, f_m(\mathbf{x}), w(\mathbf{x}))$$

$$R(\mathbf{x}) = \left\{ \mathbf{a} \in \mathbb{R}^{m+1} \mid a_{m+1} \leq w(\mathbf{x}) \text{ and } a_i \geq f_i(\mathbf{x}), i \in \{1, \dots, m\} \right\}$$

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## Dominance check operation

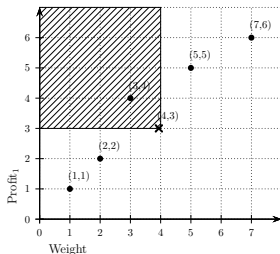
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## Multidimensional solution indexing

The problem of determining whether a point exists in a certain region of space is known as range search.



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## Multidimensional solution indexing

The problem of determining whether a point exists in a certain region of space is known as range search.

For efficiency reason range search operations is usually executed with the assistance of a  $k$ -d tree.

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## Multidimensional solution indexing

The problem of determining whether a point exists in a certain region of space is known as range search.

For efficiency reason range search operations is usually executed with the assistance of a  $k$ -d tree.

The  $k$ -d tree is a type of binary search tree for indexing multi-dimensional data with simple construction and low space usage.

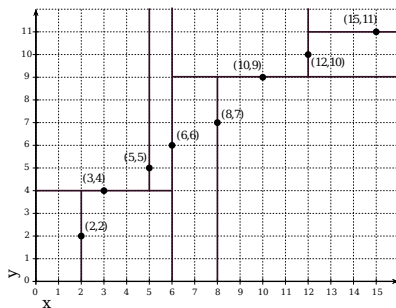
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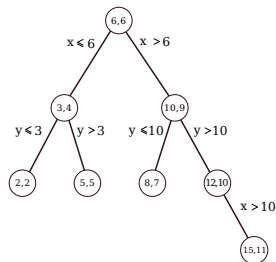
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## Multidimensional solution indexing

Unlike a standard binary tree, that uses only one key for all levels of the tree, the  $k$ -d tree uses  $k$  keys and cycles through these keys for successive levels of the tree.



(a) points displayed on a plane



(b) points arranged on a kd-tree

Figure: Example of points indexed in a  $k$ -d tree.

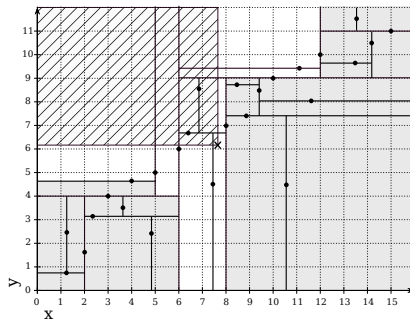
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## Multidimensional solution indexing

Example of dominance check operation using  $k$ -d tree:



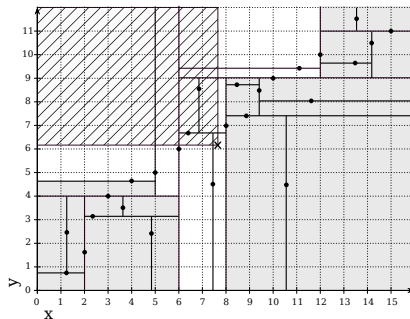
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## Multidimensional solution indexing

Example of dominance check operation using  $k$ -d tree:



The efficiency of this pruning action grows with the amount of points.



## Multi-dimensional Indexing of MOKP solutions

Use case on an exact method

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## Nemhauser and Ullmann's algorithm

As an application of the indexing proposal we will use the  $k$ -d tree in an *state-of-art* exact dynamic programming algorithm for the MOKP.

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## Nemhauser and Ullmann's algorithm

As an application of the indexing proposal we will use the  $k$ -d tree in an *state-of-art* exact dynamic programming algorithm for the MOKP.

The algorithm can be seen as a MOKP specialization of the classical Nemhauser and Ullmann's algorithm for generically solving knapsack problems.





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1: **function** DP( $\mathbf{p}, \mathbf{w}, W$ )

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- 1: **function** DP( $\mathbf{p}, \mathbf{w}, W$ )
- 2:      $S^0 = \{\emptyset\}$



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```

1: function DP( $\mathbf{p}, \mathbf{w}, W$ )
2:    $S^0 = \{\emptyset\}$ 
3:   for  $k \leftarrow 1, n$  do
4:      $S_*^k = S^{k-1} \cup \{\mathbf{x} \cup k \mid \mathbf{x} \in S^{k-1}\}$ 

```

▷ solutions extension



## Nemhauser and Ullmann's algorithm

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2:    $S^0 = \{\emptyset\}$ 
3:   for  $k \leftarrow 1, n$  do
4:      $S_*^k = S^{k-1} \cup \{x \cup k \mid x \in S^{k-1}\}$ 
5:      $S^k = \{x \mid \nexists a \in S_*^k : dom_k(a, x)\}$ 
6:   end for

```

▷ solutions extension  
▷ partial dominance filter



## Nemhauser and Ullmann's algorithm

As an application of the indexing proposal we will use the  $k$ -d tree in an *state-of-art* exact dynamic programming algorithm for the MOKP.

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5:      $S_*^k = \{x \mid \nexists a \in S_*^k : \text{dom}_k(a, x)\}$                                 ▷ partial dominance filter
6:   end for
7:    $P = \{x \mid \nexists a \in S^n : \text{dom}(a, x) \mid w(x) \leq W\}$                                 ▷ dominance/feasibility
  
```



## Nemhauser and Ullmann's algorithm

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5:      $S^k = \{x \mid \nexists a \in S_*^k : \text{dom}_k(a, x)\}$                                 ▷ partial dominance filter
6:   end for
7:    $P = \{x \mid \nexists a \in S^n : \text{dom}(a, x) \mid w(x) \leq W\}$                                 ▷ dominance/feasibility
8:   return  $P$ 
9: end function
  
```

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```

## Bazgan's dynamic programming algorithm

- 1: **function** BAZDP( $p, w, W$ )
- 2:      $S^0 = \{\emptyset\}$

```

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## Bazgan's dynamic programming algorithm

Item reordering

- 1: **function** BAZDP( $p, w, W$ )
- 2:      $S^0 = \{\emptyset\}$
- 3:      $o_1, \dots, o_n = \mathcal{O}^{max}$



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## Bazgan's dynamic programming algorithm

```

1: function BAZDP( $p, w, W$ )
2:    $S^0 = \{\emptyset\}$ 
3:    $o_1, \dots, o_n = \mathcal{O}^{max}$ 
4:   for  $k \leftarrow 1, n$  do

```

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## Bazgan's dynamic programming algorithm

### Feasible extension

```

1: function BAZDP( $p, w, W$ )
2:    $S^0 = \{\emptyset\}$ 
3:    $o_1, \dots, o_n = \mathcal{O}^{max}$ 
4:   for  $k \leftarrow 1, n$  do
5:      $S_*^k = \{x \cup \{o_k\} \mid x \in S^{k-1} \wedge w(x) + w_{o_k} \leq W\}$ 

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## Bazgan's dynamic programming algorithm

Defficiency avoidance

```

1: function BAZDP( $p, w, W$ )
2:    $S^0 = \{\emptyset\}$ 
3:    $o_1, \dots, o_n = \mathcal{O}^{max}$ 
4:   for  $k \leftarrow 1, n$  do
5:      $S_*^k = \{x \cup \{o_k\} \mid x \in S^{k-1} \wedge w(x) + w_{o_k} \leq W\}$ 
6:      $\cup \{x \mid x \in S^{k-1} \wedge w(x) + w_{o_k} + \dots + w_{o_n} > W\}$ 

```



## Bazgan's dynamic programming algorithm

### Unpromising elimination

```

1: function BAZDP( $p, w, W$ )
2:    $S^0 = \{\emptyset\}$ 
3:    $o_1, \dots, o_n = \mathcal{O}^{max}$ 
4:   for  $k \leftarrow 1, n$  do
5:      $S_*^k = \{x \cup \{o_k\} \mid x \in S^{k-1} \wedge w(x) + w_{o_k} \leq W\}$ 
6:        $\cup \{x \mid x \in S^{k-1} \wedge w(x) + w_{o_k} + \dots + w_{o_n} > W\}$ 
7:    $S^k = \{x \in S_*^k \mid (\nexists a \in S_*^k) [dom_k(a, x) \vee dom(lb(a), ub(x))]\}$ 

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## Bazgan's dynamic programming algorithm

```

1: function BAZDP( $p, w, W$ )
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5:      $S_*^k = \{x \cup \{o_k\} \mid x \in S^{k-1} \wedge w(x) + w_{o_k} \leq W\}$ 
6:        $\cup \{x \mid x \in S^{k-1} \wedge w(x) + w_{o_k} + \dots + w_{o_n} > W\}$ 
7:      $S^k = \{x \in S_*^k \mid (\nexists a \in S_*^k) [dom_k(a, x) \vee dom(lb(a), ub(x))]\}$ 
8:   end for
9:   return  $S^n$ 
10: end function

```



## Bazgan's dynamic programming algorithm

### Dominance check operation

```

1: function BAZDP( $p, w, W$ )
2:    $S^0 = \{\emptyset\}$ 
3:    $o_1, \dots, o_n = \mathcal{O}^{max}$ 
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5:      $S_*^k = \{x \cup \{o_k\} \mid x \in S^{k-1} \wedge w(x) + w_{o_k} \leq W\}$ 
6:        $\cup \{x \mid x \in S^{k-1} \wedge w(x) + w_{o_k} + \dots + w_{o_n} > W\}$ 
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9:   return  $S^n$ 
10: end function

```

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## Computational Experiments

Computational experiments on bi-dimensional instances:

A) Random instances:

$$p_i^j \in [1, 1000],$$

$$w_i \in [1, 1000].$$

B) Unconflicting instances:

$$p_i^1 \in [111, 1000],$$

$$p_i^2 \in [p_i^1 - 100, p_i^1 + 100],$$

$$w_i \in [1, 1000].$$

C) Conflicting instances:

$$p_i^1 \in [1, 1000],$$

$$p_i^2 \in [\max\{900 - p_i^1; 1\}, \min\{1100 - p_i^1, 1000\}],$$

$$w_i \in [1, 1000].$$

D) Conflicting instances with correlated weight:

$$p_i^1 \in [1, 1000],$$

$$p_i^2 \in [\max\{900 - p_i^1; 1\}, \min\{1100 - p_i^1, 1000\}],$$

$$w_i \in [p_i^1 + p_i^2 - 200, p_i^1 + p_i^2 + 200].$$

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## Computational Experiments

Average CPU-time for bi-objective instances:

Type	Instance		AVL tree time (s)	2-d tree	
	$n$	$ ND $		time (s)	speedup
A	40	38.1	<b>0.06</b>	<b>0.06</b>	1.0
	60	73.1	1.12	<b>0.88</b>	1.3
	80	125.6	19.81	<b>11.89</b>	1.7
	100	180.4	165.24	<b>76.50</b>	2.2
	120	233.9	708.53	<b>361.87</b>	2.0
B	100	3.1	<b>0.02</b>	0.08	0.3
	200	10.0	<b>0.80</b>	5.09	0.2
	300	24.9	<b>9.45</b>	88.30	0.1
	400	36.2	<b>95.39</b>	730.04	0.1
	500	53.7	<b>255.57</b>	2824.65	0.1
C	20	36.6	<b>0.00</b>	<b>0.00</b>	1.0
	40	102.8	0.65	<b>0.42</b>	1.5
	60	231.9	28.98	<b>14.09</b>	2.1
	80	358.0	564.10	<b>241.54</b>	2.3
	100	513.8	3756.57	<b>1605.19</b>	2.3
D	20	174.9	0.15	<b>0.12</b>	1.3
	30	269.3	16.82	<b>7.60</b>	2.2
	40	478.0	395.76	<b>186.67</b>	2.1
	50	553.4	2459.48	<b>1417.94</b>	1.7



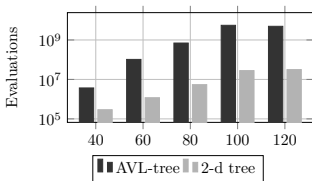
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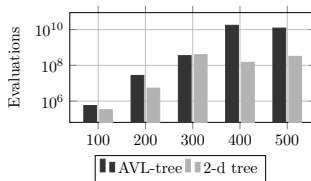
```

## Computational Experiments

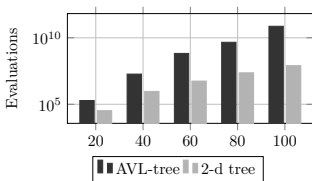
Average number of solution evaluations for bi-objective instances:



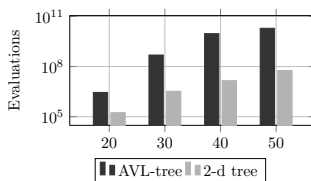
(a) Type A



(b) Type B



(c) Type C



(d) Type D



## Computational Experiments

Average CPU-time for 3-objective instances:

Type	Instance		AVL tree time (s)	2-d tree		3-d tree	
	$n$	$ ND $		time (s)	speedup	time (s)	speedup
A	50	557.5	41.2	21.3	1.9	<b>18.5</b>	2.2
	60	1240.0	485.9	247.8	1.9	<b>79.9</b>	6.0
	70	1879.3	3179.5	1038.0	3.0	<b>614.5</b>	5.1
	80	2540.5	6667.9	3796.0	1.7	<b>2943.9</b>	2.2
	90	3528.5	24476.5	12916.7	1.8	<b>3683.7</b>	6.6
B	100	18.0	<b>0.1</b>	0.3	0.3	0.3	0.3
	200	65.4	<b>11.4</b>	34.4	0.3	29.1	0.4
	300	214.2	<b>307.7</b>	631.5	0.5	583.2	0.5
	400	317.0	<b>4492.9</b>	8464.9	0.5	5402.2	0.8
C	20	254.4	0.06	0.05	1.2	<b>0.03</b>	2.17
	30	1066.6	9.69	4.18	2.3	<b>1.30</b>	7.46
	40	2965.5	471.68	153.21	3.1	<b>30.50</b>	15.5
D	20	4087.7	23.6	10.9	2.2	<b>1.9</b>	12.5
	30	8834.5	8914.2	3625.3	2.5	<b>1019.5</b>	8.7

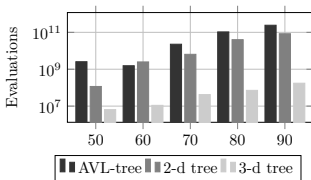
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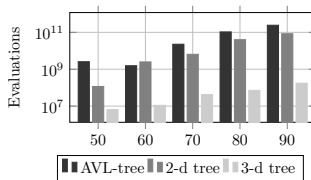
```

## Computational Experiments

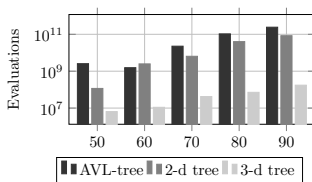
Average number of solution evaluations for 3-objective instances:



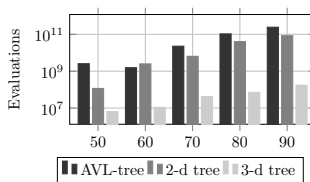
(a) Type A



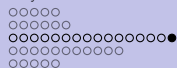
(b) Type B



(c) Type C



(d) Type D



## Conclusions

The multi-dimensional indexing is applicable to the problem requiring considerably less solution evaluations, especially on hard instances.



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Algorithm speedup 2.3 for bi-dimensional cases and up to 15.5 on 3-dimensional cases.



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The multi-dimensional indexing was not efficient on *easy* instances for which the set of solutions is relatively small.

Several instances are still intractable due the large number of intermediate solutions.

For this reason this work proposes to use the indexing strategy in conjunction with an evolutionary metaheuristic.



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The Shuffled Complex Evolution

## The Shuffled Complex Evolution

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## The Shuffled Complex Evolution

The SCE regards a natural evolution happening simultaneously in independent communities;

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## The Shuffled Complex Evolution

The SCE regards a natural evolution happening simultaneously in independent communities;

A population of  $N * M$  individuals is randomly taken from the solution space;

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```

## The Shuffled Complex Evolution

The SCE regards a natural evolution happening simultaneously in independent communities;

A population of  $N * M$  individuals is randomly taken from the solution space;

The population is then sorted by descending order of fitness and the best global solution is identified;

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```

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A population of  $N * M$  individuals is randomly taken from the solution space;

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The population is then shuffled into  $N$  complexes, each containing  $M$  individuals;

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In this shuffling process the first individual goes to the first complex, the second individual goes to the second complex, individual  $N$  goes to  $N$ -th complex, individual  $(M + 1)$ -th goes back to the first complex, etc;

```

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```

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The population is then shuffled into  $N$  complexes, each containing  $M$  individuals;

In this shuffling process the first individual goes to the first complex, the second individual goes to the second complex, individual  $N$  goes to  $N$ -th complex, individual  $(M + 1)$ -th goes back to the first complex, etc;

The next step after shuffling the complexes is to evolve each complex.



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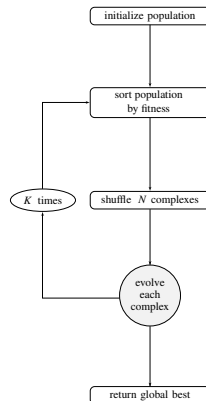
A population of  $N * M$  individuals is randomly taken from the solution space;

The population is then sorted by descending order of fitness and the best global solution is identified;

The population is then shuffled into  $N$  complexes, each containing  $M$  individuals;

In this shuffling process the first individual goes to the first complex, the second individual goes to the second complex, individual  $N$  goes to  $N$ -th complex, individual  $(M + 1)$ -th goes back to the first complex, etc;

The next step after shuffling the complexes is to evolve each complex.





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The Shuffled Complex Evolution

## The Shuffled Complex Evolution

In each step a subcomplex of  $P$  individuals is selected from the complex;

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The Shuffled Complex Evolution

# The Shuffled Complex Evolution

In each step a subcomplex of  $P$  individuals is selected from the complex;

After the selection of the subcomplex, its worst individual is identified to be replaced by a new generated solution;

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The Shuffled Complex Evolution

## The Shuffled Complex Evolution

In each step a subcomplex of  $P$  individuals is selected from the complex;

After the selection of the subcomplex, its worst individual is identified to be replaced by a new generated solution;

This new solution is generated by the crossing of the worst individual and an other individual with better fitness;

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In each step a subcomplex of  $P$  individuals is selected from the complex;

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This new solution is generated by the crossing of the worst individual and an other individual with better fitness;

At first the best individual of the subcomplex is considered for the crossing;

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In each step a subcomplex of  $P$  individuals is selected from the complex;

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At first the best individual of the subcomplex is considered for the crossing;

If the new solution is not better than the worst one, the best individual of the complex is considered for a crossing;

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```

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In each step a subcomplex of  $P$  individuals is selected from the complex;

After the selection of the subcomplex, its worst individual is identified to be replaced by a new generated solution;

This new solution is generated by the crossing of the worst individual and an other individual with better fitness;

At first the best individual of the subcomplex is considered for the crossing;

If the new solution is not better than the worst one, the best individual of the complex is considered for a crossing;

If the latter crossing did not result in any improvement, the best individual of whole population is considered;

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## The Shuffled Complex Evolution

In each step a subcomplex of  $P$  individuals is selected from the complex;

After the selection of the subcomplex, its worst individual is identified to be replaced by a new generated solution;

This new solution is generated by the crossing of the worst individual and an other individual with better fitness;

At first the best individual of the subcomplex is considered for the crossing;

If the new solution is not better than the worst one, the best individual of the complex is considered for a crossing;

If the latter crossing did not result in any improvement, the best individual of whole population is considered;

Finally, if all the crossing steps couldn't generate a better individual, the worst individual of the subcomplex is replaced by a new random solution taken from the feasible solution space.



## The Shuffled Complex Evolution

In each step a subcomplex of  $P$  individuals is selected from the complex;

After the selection of the subcomplex, its worst individual is identified to be replaced by a new generated solution;

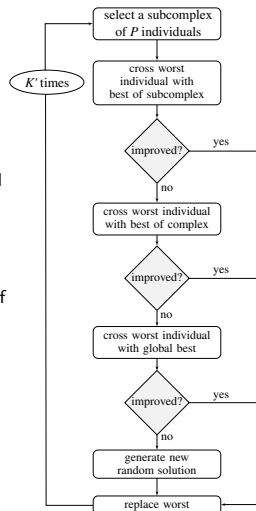
This new solution is generated by the crossing of the worst individual and another individual with better fitness;

At first the best individual of the subcomplex is considered for the crossing;

If the new solution is not better than the worst one, the best individual of the complex is considered for a crossing;

If the latter crossing did not result in any improvement, the best individual of whole population is considered;

Finally, if all the crossing steps couldn't generate a better individual, the worst individual of the subcomplex is replaced by a new random solution taken from the feasible solution space.





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The Shuffled Complex Evolution

## The Shuffled Complex Evolution

Use case for the MKP

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## The SCE for MKP

the SCE is easily applied to any optimization problem. The only steps needed to be specified is **(a)** the creation of a new random solution and **(b)** the crossing procedure of two solutions.

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## The SCE for MKP

New random solution generation for the MKP.

1: **function** NEW\_RANDOM\_SOLUTION

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```

## The SCE for MKP

New random solution generation for the MKP.

- 1: **function** NEW RANDOM SOLUTION
- 2:      $v \leftarrow \text{shuffle}(1, 2, \dots, n)$

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## The SCE for MKP

New random solution generation for the MKP.

- 1: **function** NEW RANDOM SOLUTION
- 2:      $v \leftarrow \text{shuffle}(1, 2, \dots, n)$
- 3:      $s \leftarrow \emptyset$

```

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```

## The SCE for MKP

New random solution generation for the MKP.

```

1: function NEW_RANDOM_SOLUTION
2:    $v \leftarrow \text{shuffle}(1, 2, \dots, n)$ 
3:    $s \leftarrow \emptyset$ 
4:   for  $i \leftarrow 1 : n$  do
5:      $s \leftarrow s \cup \{v_i\}$ 

```

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## The SCE for MKP

New random solution generation for the MKP.

```

1: function NEW_RANDOM_SOLUTION
2:    $v \leftarrow \text{shuffle}(1, 2, \dots, n)$ 
3:    $s \leftarrow \emptyset$ 
4:   for  $i \leftarrow 1 : n$  do
5:      $s \leftarrow s \cup \{v_i\}$ 
6:     if  $s$  is not feasible then

```

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6:     if  $s$  is not feasible then
7:        $s \leftarrow s - \{v_i\}$ 
8:     end if

```



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6:     if  $s$  is not feasible then
7:        $s \leftarrow s - \{v_i\}$ 
8:     end if
9:   end for
10:  return  $s$ 
11: end function

```

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## The SCE for MKP

Crossing procedure for the MKP.

1: **function** CROSSING( $x^w$  : worst individual,  $x^b$  : better individual,  $c$ )

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Crossing procedure for the MKP.

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- 2:      $v \leftarrow \text{shuffle}(1, 2, \dots, n)$

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- 2:      $v \leftarrow \text{shuffle}(1, 2, \dots, n)$
- 3:     **for**  $i \leftarrow 1 : c$  **do**
- 4:          $j \leftarrow v_i$

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## The SCE for MKP

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2:    $v \leftarrow \text{shuffle}(1, 2, \dots, n)$ 
3:   for  $i \leftarrow 1 : c$  do
4:      $j \leftarrow v_i$ 
5:      $x_j^w \leftarrow x_j^b$ 
6:   end for

```

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## The SCE for MKP

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```

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3:   for  $i \leftarrow 1 : c$  do
4:      $j \leftarrow v_i$ 
5:      $x_j^w \leftarrow x_j^b$ 
6:   end for
7:   if  $s^w$  is not feasible then
8:     repair  $s^w$ 
9:   end if

```

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## The SCE for MKP

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6:   end for
7:   if  $s^w$  is not feasible then
8:     repair  $s^w$ 
9:   end if
10:  return  $s^w$ 
11: end function

```

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## Computational Experiments

Parameters used for SCE:

- $N = 20$ : number of complexes;
- $M = 20$ : number of individuals in each complex;
- $P = 5$ : number of individuals in each subcomplex;
- $K = 300$ : number of algorithm iterations;
- $K' = 20$ : number of iterations used in the complex evolving process;
- $c = n/5$ : number of genes carried from parent in crossing process.



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```

## Computational Experiments

SCE and SCEcr performance on Chu-Beasley problems.

n	m	$\alpha$	time (s)		quality(%)	
			SCE	SCEcr	SCE	SCEcr
100	5	0.25	1.22	<b>0.17</b>	96.51	<b>99.73</b>
		0.50	1.34	<b>0.18</b>	97.42	<b>99.86</b>
		0.75	1.37	<b>0.17</b>	98.87	<b>99.91</b>
	10	0.25	1.32	<b>0.25</b>	95.68	<b>99.53</b>
		0.50	1.51	<b>0.25</b>	96.65	<b>99.76</b>
		0.75	1.46	<b>0.27</b>	98.54	<b>99.96</b>
	30	0.25	1.74	<b>1.20</b>	95.38	<b>97.96</b>
		0.50	1.79	<b>0.89</b>	96.41	<b>99.18</b>
		0.75	1.72	<b>0.95</b>	98.18	<b>99.52</b>
250	5	0.25	2.87	<b>0.69</b>	93.22	<b>99.86</b>
		0.50	2.82	<b>0.70</b>	94.88	<b>99.94</b>
		0.75	2.93	<b>0.69</b>	97.57	<b>99.96</b>
	10	0.25	3.08	<b>0.87</b>	93.14	<b>99.58</b>
		0.50	3.03	<b>0.79</b>	94.55	<b>99.79</b>
		0.75	3.12	<b>0.84</b>	97.16	<b>99.88</b>
	30	0.25	3.74	<b>1.52</b>	93.10	<b>98.42</b>
		0.50	3.74	<b>1.36</b>	94.20	<b>99.33</b>
		0.75	3.99	<b>1.48</b>	96.64	<b>99.59</b>
500	5	0.25	5.62	<b>1.25</b>	91.37	<b>99.77</b>
		0.50	5.72	<b>1.24</b>	93.39	<b>99.88</b>
		0.75	5.88	<b>1.20</b>	96.42	<b>99.92</b>
	10	0.25	5.97	<b>1.41</b>	91.62	<b>99.51</b>
		0.50	6.11	<b>1.36</b>	93.09	<b>99.77</b>
		0.75	5.47	<b>1.21</b>	96.24	<b>99.84</b>
	30	0.25	6.20	<b>1.96</b>	91.37	<b>98.76</b>
		0.50	6.26	<b>1.82</b>	92.56	<b>99.42</b>
		0.75	6.05	<b>1.73</b>	95.97	<b>99.67</b>

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## Computational Experiments

SCEcr performance on Glover-Kochenberger problems.

#	n	m	time(s)		quality(%)	
			SCE	SCEcr	SCE	SCEcr
01	100	15	1.47	<b>0.08</b>	97.66	<b>99.24</b>
02	100	25	1.61	<b>0.09</b>	97.94	<b>98.94</b>
03	150	25	2.51	<b>0.09</b>	97.22	<b>99.09</b>
04	150	50	3.56	<b>0.09</b>	97.40	<b>98.52</b>
05	200	25	3.55	<b>0.09</b>	96.88	<b>99.28</b>
06	200	50	4.81	<b>0.10</b>	97.68	<b>98.90</b>
07	500	25	7.30	<b>0.10</b>	97.12	<b>99.54</b>
08	500	50	12.20	<b>0.11</b>	97.27	<b>99.33</b>
09	1500	25	24.61	<b>0.12</b>	95.40	<b>98.22</b>
10	1500	50	33.79	<b>0.13</b>	97.50	<b>99.64</b>
11	2500	100	121.28	<b>0.15</b>	97.95	<b>99.70</b>

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## Conclusions

The SCE algorithm for MKP proved to be able to achieve fast convergence ratio, finding good quality near optimal solutions, demanding small amount of computational time.

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## Conclusions

The SCE algorithm for MKP proved to be able to achieve fast convergence ratio, finding good quality near optimal solutions, demanding small amount of computational time.

The core concept as a variable fixing procedure proved to be efficient to reduce the size of the problems which provided fast execution time, producing higher quality solutions.

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## Conclusions

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At least 99.02% of best known, in less than 2 seconds for every instance.

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The Shuffled Complex Evolution

## A SCE for the MOKP

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## A SCE for the MOKP

As seen in previous sections the SCE is easily applied to any optimization problem.



## A SCE for the MOKP

As seen in previous sections the SCE is easily applied to any optimization problem.

The fact that the MKP shares the same solution representation as the MOKP allow us to use the same procedures used on MKP.



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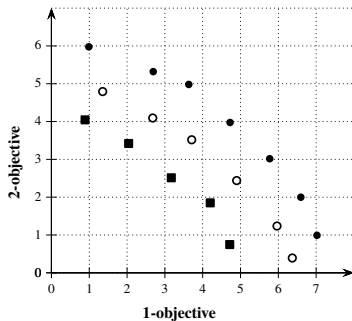
## Non-dominated Sort

Fitness computation for multi-objective solutions.

```

1: function NDSORT( $S$  : solution set)
2:    $i = 0$ 
3:   while  $S \neq \emptyset$  do
4:     for  $s \in S$  do
5:       if  $\nexists x \in S : \text{dom}(x, s)$  then
6:          $o_s = i$ 
7:          $S = S - x$ 
8:       end if
9:     end for
10:     $i = i + 1$ 
11:  end while
12: end function

```



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## Final Doctoral Schedule

Activities	Weeks											
	November			December				January				
	2°	3°	4°	1°	2°	3°	4°	1°	2°	3°	4°	
Literature review	●	●	●									
Implementation and adjustments	●	●	●	●								
Computational experiments			●	●	●							
CEC Paper writing						●	●	●				
CEC Paper submission									●			
Thesis writing				●	●	●	●	●	●	●		

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The Shuffled Complex Evolution