基因演算法與管理科學應用 Genetic Algorithm & Applications in Management Science

林春成

國立陽明交通大學

工業工程與管理學系

林春成

• 教育背景

	コヘノ			
	>	台大電機系	博士	(2009)
	>	台大商研所	碩士	(2007)
	>	台大電機系	碩士學程	(2000-2002,後直升)
	>	台大數學系	學士	(2000)
· 經歷				
	>	陽明交大工工系	特聘教授	(2020 - 迄今)
	>	陽明交大管理學院	副院長	(2017 - 迄今)
	>	陽明交大EMBA學程	教授	(2019 - 迄今)
		亞洲大學	講座教授 (兼任)	(2020 - 迄今)
	>	中醫大附設醫院	顧問	(2020 - 迄今)
		作業研究學會	常務理事	(2020 - 迄今)
	>	演算法與計算理論學會	理事	(2020 - 迄今)
	>	IEEE Senior Member		(2017 - 迄今)
	>	IEEE台北分會	財務長	(2017 - 2019)
	>	交大工工系	教授(2016-迄今)	、副教授(2013-16)、助理教授(2011-13)
	>	日本東京大學	客座副教授	(2012/8/1-31)
	>	北市大資科系	助理教授	(2010 - 2011)
		高科大資工系	助理教授	(2009 - 2010)

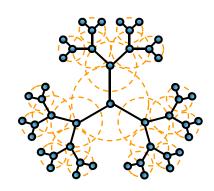
林春成

● 研究興趣

- ▶ 演算法(Algorithm)、機器學習(Machine Learning)
- ➤ 無線網路(Wireless Networks)、物聯網(Internet of Things)
- ▶ 資訊視覺化(Information Visualization)
- ▶ 計算管理科學(Computational Management Science)

• 主要獎項

- 科技部傑出研究獎 (2019)
- 系統學會「傑出青年獎」(2020)
- ▶ 電腦學會「傑出青年獎」(2018)
- ▶ 工工學會「優秀青年工業工程師獎」(2017)
- ▶ 電機學會「優秀青年電機工程師獎」(2017)
- ▶ 管科學會「呂鳳章先生紀念獎章」 (2017)
- ▶ 4次交大優良教學獎 (2019、2018、2017、2015)



Contact Information

• E-mail: cclin321@nctu.edu.tw

URL: http://acms.nctu.edu.tw/

• Office: 管理二館501室

• Phone: 校外(03)5731758; 校内31758

Office hour: E-mail contact in advance

Motivations

- Practical problems are generally NP-Complete or NP-hard Problems
 - → Generally, they are solved by Metaheuristic Algorithms
- The most basic metaheuristic algorithm is genetic algorithm (a.k.a., evolutionary algorithm)
- Learn how to implement genetic algorithm
 to solve practical problems

Operations Research / Management Science

Methodology

- Mathematical Programming
- Metaheuristic Algorithm
- Statistics
- Machine Learning
- Artificial Intelligence

Applications

- Assignment Problem / Matching Problem
- Facility Location Problem
- Flow Shop Scheduling / Job Shop Scheduling
- Traveling Salesman Problem / Vehicle Routing Problem
- Supply Chain Management & Logistics

Metaheuristics vs Mathematical Programming

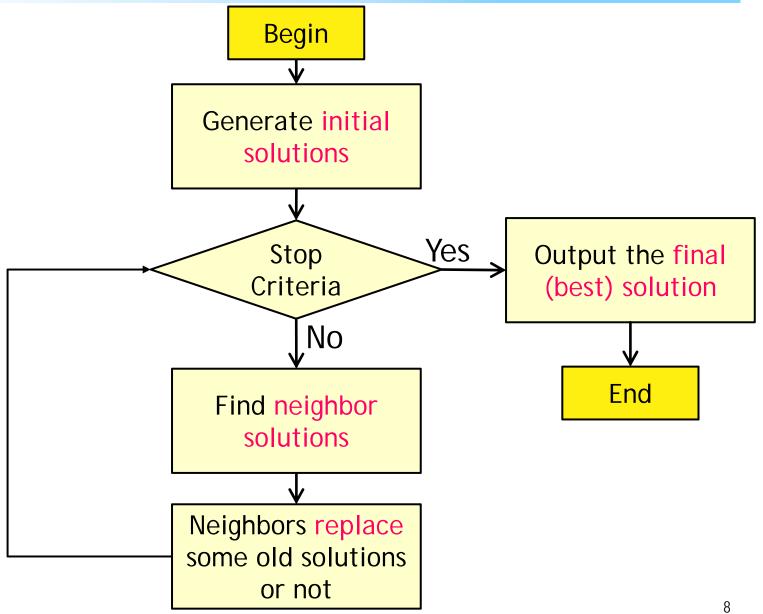
Sometimes hard! Simple! Practical! Problem Solution Modelling encoding Mathematical Programming: Max 9X + 10Y**Total Profit** Subject to (s.t.) Metaheuristic 4X + 7Y ≤ 4220 Capacity Constraint #1 Black Box 7X + 6Y ≤ 4510 Capacity Constraint #2 Algorithm 9X + 8Y ≤ 7200 Capacity Constraint #3 6X + 3Y ≤ 3600 Capacity Constraint #4 $X, Y \geq 0$ Solution S/W optimizer decoding Optimal solutions

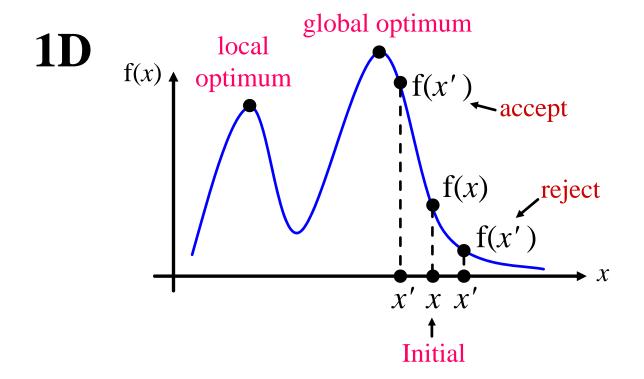
or approximation solutions

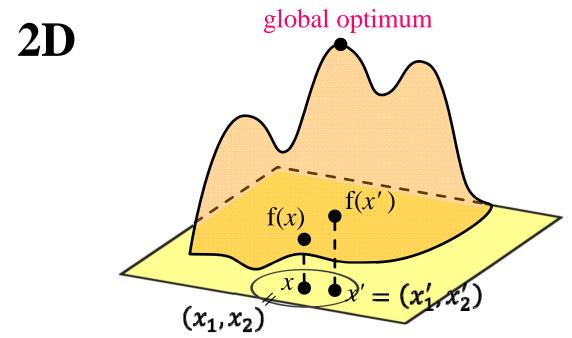
Could solve large-scale problems

- Optimal solutions are guaranteed!
- But only suitable for small-scale problems

Metaheuristic Algorithm







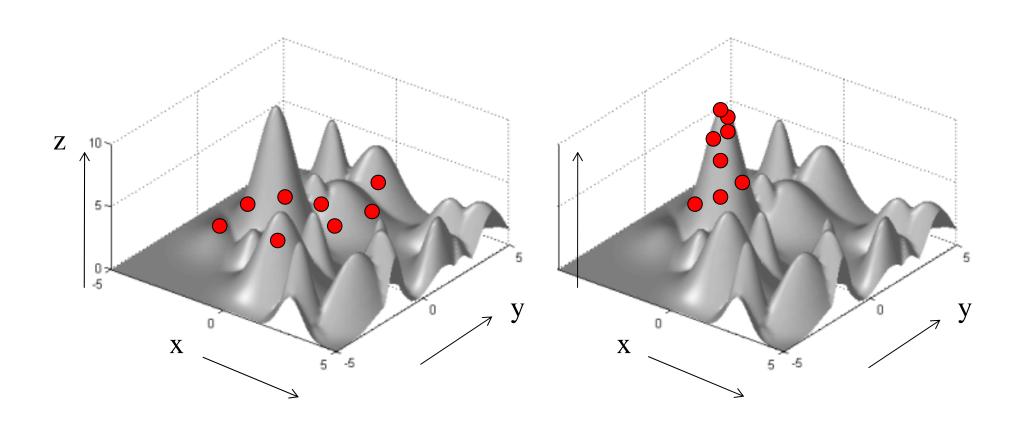
n-D space

$$x = (x_1, x_2, \dots, x_n)$$

$$\downarrow$$

$$\dots$$

Population-based metaheuristics

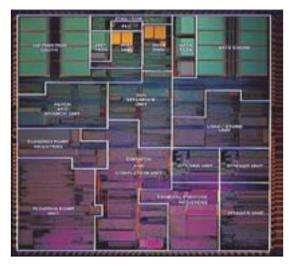


Well-known Metaheuristics

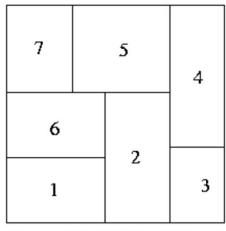
- Local-search-based metaheuristics
 - Simulated Annealing (SA)
- Population-based metaheuristics
 - Genetic Algorithm (GA)
 - Particle Swarm Optimization (PSO)
 - > Ant Colony Optimization (ACO)

Example

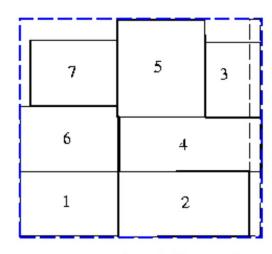
VLSI floorplanning



CPU chip



An optimal floorplan, in terms of area



A non-optimal floorplan

Related work

- ➤ Wong & Liu, "A new algorithm for floorplan design," DAC-86.
- Wong & Liu, "Floorplan design for rectangular and L-shaped modules," ICCAD'87.
- Wong, Leong, Liu, Simulated Annealing for VLSI Design, pp. 31--71, Kluwer Academic Publishers, 1988.

Objectives

- Genetic algorithm (GA)
- Implementing the GA in Python language or using Google OR-tools
- GA applications in operations research/management science (OR/MS)
 - Facility location problem
 - > Facility layout problem
 - > Assignment problem
 - Scheduling problem
 - Container packing problem
 - Vehicle routing problem
 - > Dynamic optimization, many-objective problem, uncertainty ...
- Preparing presentation of an academic paper or implementing a practical project

Schedule (tentative)

- Week 1: Introduction + Installation
- Week 2: 228和平紀念日補假(3/1週一); 週二不上課(此1hr用於期末專題)
- Week 3: Basic Python Programming (1) / 交2人一組的名單
- Week 4: Basic Python Programming (2)
- Week 5: Genetic Algorithm (GA) Basic (1)
- Week 6: Genetic Algorithm (GA) Basic (2)
- Week 7: 清明節放假 (週一和週二都放假)
- Week 8: Assignment Problem Using GA / 說明專題 & 專題分組
- Week 9: Traveling Salesman Problem Using GA
- Week 10: 期中報告(分組,每組5分鐘說明期末專題要報告/實作的論文)
- Week 11: Vehicle Routing Problem Using GA
- Week 12: Flow Shop Scheduling Using GA
- Week 13: Job Shop Scheduling Using GA
- Week 14: Facility Location Problem Using GA
- Week 15: 期末專題 (週一&週二 or 週一多上一節)
- Week 16: 期末專題 (週一&週二 or 週一多上一節)
- Week 16: 06/13 (Sun. 11:59PM): 交Term project投影片、書面報告
- Week 17: 彈性補充教學
- Week 18: 彈性補充教學

Logistics

- 一般上課週 → 兩時段:
 - ▶ 週一3:30 ~ 5:20 (M78)
 - ✓ 教學約一小時,剩餘時間當場實作作業,作完可先走(得分100%)
 - ➤ 週二5:30 ~ 6:20 (T9)
 - ✓ 助教在MB002B實驗室,接受學生補交作業 (得分85%)
 - ✓ 或在此時段到MB002B看完解題影片即可算補交 (得分70%)
- 期中報告週(week 10)、期末專題週(weeks 15-16)
 - ➤ Option 1: 週一3:30 ~ 6:20 (M789)、週二不上課
 - ➤ Option 2: 週一3:30 ~ 5:20 (M78)、週三5:30~6:20 (T9)

Evaluation

● 每週實作作業 40%

- 2人一組,每週一於課堂上有實作作業, 當場做完當場交,先做完可先走
- ▶ 週二可補交或求助,週二交作業者記為「遲交」(分數8折)
- ▶ 請假者仍要補交,跟助教約時間
- 期中報告15% (上台報告)
 - > 分?組(2~4人一組),各組上台用5分鐘報告期末專題的規劃
 - ▶ 第11週前上傳投影片至e3new系統
- 期末專題 45% (報告週每堂均簽到 + 上台報告 + 書面報告)
 - ▶ 分組報告/實作一篇期刊論文 → 上台報告(少於50分鐘)
 - ▶ 第16週交投影片和書面報告 → 第16週上傳到 e3new系統
 - > (佔5%) 專題報告的二週,每個人每堂均要簽到

課程網站與助教

- 所有的課程資訊可查e3系統:
 - https://e3.nycu.edu.tw/
- 助教(管理二館002b室):
 - ➤ 盧科妏(工工碩班) (E-mail: aa02130032@gmail.com)
 - ▶ 黃郁晴(工工碩班) (E-mail: naruto87724@gmail.com)
 - ▶ 連倢 (工工碩班) (E-mail: jenniferlian338@gmail.com)
 - ▶ 林玟嫙(工工碩班) (E-mail: sandy580821@gmail.com)

Further courses

- Evolutionary Computation (演化計算/仿生計算)
- Metaheuristics (萬用啟發式演算法)
- Soft Computing
- Fuzzy Systems
- Computational Intelligence
- Artificial Intelligence
- Computer Vision, Image Processing, Natural Language

References

Journals on EC methodology

- > IEEE Transactions on Evolutionary Computation
- > IEEE Transactions on Cybernetics
- > IEEE Computational Intelligence Magazine
- Evolutionary Computation (MIT Press)
- Applied Soft Computing (Elsevier Press)
- Swarm and Evolutionary Computation (Elsevier Press)
- Information Sciences (Elsevier Press)
- Evolutionary Intelligence (Springer Press)
- Memetic Computing (Springer Press), Soft Computing (Springer Press), Natural Computing (Springer Press)

Journals on OR/MS applications

- European Journal of Operational Research (Elsevier Press)
- Computers & Industrial Engineering (Elsevier Press)
- Computers & Operations Research (Elsevier Press)
- International Journal of Production Economics (Elsevier Press)
- International Journal of Production Research (Tylor & Francis Press)

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References

Conferences

- > IEEE Congress on Evolutionary Computation (CEC)
- ▶ IEEE World Congress on Computational Intelligence (WCCI)
- > IEEE Symposium Series on Computational Intelligence (SSCI)
- > ACM Genetic and Evolutionary Computation Conference (GECCO)
- International Conference on Genetic Algorithms (ICGA) / GP