# Reference Report

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### 1 Introduction

This report is for Prof Gleb referencing codes in repository:

#### **GitHub**

Most of codes based on package pymoo. Reason of using this package to working this project show the table below:

| Name     | Focus on multi-objective | Pure python | Visualization | Decision Making |
|----------|--------------------------|-------------|---------------|-----------------|
| jMetalPy |                          |             |               | ×               |
| PyGMO    |                          | ×           | ×             | ×               |
| Platypus |                          |             | ×             | ×               |
| DEAP     | ×                        |             | ×             | ×               |
| Inspyred | ×                        |             | ×             | ×               |
| pymoo    | 1/                       | 1/          | 1/            | 1/              |

Table 1: Multi-objective Optimization Frameworks in Python

### 2 Architecture

Probelms: Optimization problems in framework are categorized into single, multi, and manyobjective test problems. Gradients are available through automatic differentiation and parallelization can be implemented by using a variety of techniques [1].

Optimization: Most of the algorithms are based on evolutionary computations [1], operators such as sampling, mating selection, crossover and mutation have to be chosen or implemented. Moreover, when the algorithm is used to solve the problem, a termination criterion must be defined either explicitly or implicitly by the implementation of the algorithm.

Analytics: During and after an optimization run analytics support the understanding of data[1]. First, intuitively the design space, objective space, or other metrics can be explored through visualization. Moreover, to measure the convergence and/or diversity of a Pareto optimal set performance indicators can be used.

### 3 Problems

### 3.1 Problem Table

Table 2 shows the problems list. Clicking the problem name to access formula webpage. The first four problems, from "Binh and Korn function" to "Constr-Ex problem" define by users.

Table 2: Problem table

| Problems List                |             |              |               |  |  |
|------------------------------|-------------|--------------|---------------|--|--|
| Problem Name                 | # Variables | # Objectives | # Constraints |  |  |
| Binh and Korn function       | 2           | 2            | 2             |  |  |
| BNH                          | 2           | 2            | 2             |  |  |
| Chankong and Hamies function | 2           | 2            | 2             |  |  |
| Constr-Ex problem            | 2           | 2            | 2             |  |  |
| OSY                          | 6           | 2            | 6             |  |  |
| Truss2D                      | 3           | 2            | 1             |  |  |
| Welded beam                  | 4           | 2            | 4             |  |  |
| zdt1                         | 30          | 30           | None          |  |  |
| zdt2                         | 30          | 2            | None          |  |  |
| zdt3                         | 30          | 2            | None          |  |  |
| zdt4                         | 10          | 2            | None          |  |  |
| zdt5                         | 80          | 2            | None          |  |  |
| DASCMOP1                     | 30          | 2            | 11            |  |  |

The rest of problems can be called from *pymoo* package. There are other available problems in package (Other available problems).

### 3.2 Problems Codes

The location of problems code is here Repository.

- 1. Only need users to give the input range (Random search).
- 2. Then run the python problem script
- 3. The script will generate four files: a)Feasible X, b)Feasible objective value, c)Infeasible X, d)Infeasible objective value.

### 3.3 Outcome of problem files

Purpose of problems files is given random input, splitting input into feasible and infeasible, and visualizing the output (Visualization deleted in loop files). Because in pymoo package, algorithms files only outputs best objective function value. In other words, algorithm only return the non-dominated set of solution.

# 4 Algorithm

## 4.1 Algorithm Table

Table 3: Algorithm table

| Algorithm List      |   |  |  |  |  |
|---------------------|---|--|--|--|--|
| Algorithm Name      | # Parameter   |  |  |  |  |
| NSGAII              | crossover, #evaluzations, #generate, Mutation, Population |  |  |  |  |
| RNSGA-II            | Episilon, Refer_point, Weight                             |  |  |  |  |
| NSGAIII #N_partions |   |  |  |  |  |

### 4.2 Algorithm Codes

- 1. Search the optimal Parameter of specific algorithm
- 2. For example, to search optimal crossover of NSGA-II by clicking crossover file in Table 3.
- 3. Users need to define Parameter-search domain and import problem inside files
- 4. The algorithm files will find the best parameter corresponding to that problem.
- 5. The same with problem files, the algorithm files will output Objectives X into files.

### 4.3 Parameter result

Table 4: Parameter result table

|             |                       | Algorithmns |
|-------------|-----------------------|-------------|
| Problem     | Parameters            | NSGA-II 1   |
| BNH         | Crossover probability | 0.387755102 |
|             | Population size       | 100         |
|             | Mutation Theta        | 25          |
|             | N_evals               | 1410        |
|             | N_gen                 | 1910        |
| TNK         | Crossover probability | 0.714285714 |
|             | Population size       | 20          |
|             | Mutation Theta        | 30          |
|             | N_evals               | 2810        |
|             | N_gen                 | 310         |
| OSY         | Crossover probability | 0.081632653 |
|             | Population size       | 10          |
|             | Mutation Theta        | 18          |
|             | N_evals               | 2810        |
|             | N_gen                 | 260         |
| Truss2D     | Crossover probability | 0.326530612 |
|             | Population size       | 940         |
|             | Mutation Theta        | 16          |
|             | N_evals               | 410         |
|             | N_gen                 | 10          |
| Welded_Beam | Crossover probability | 0.489795918 |
|             | Population size       | 1200        |
|             | Mutation Theta        | 9           |
|             | N_evals               | 1410        |
|             | N_gen                 | 760         |

### 4.4 Outcome of algorithm files

For different problems, algorithms files try to find various parameters. And then using parameters founded to process MOOP.

## 5 Further Work

- For hypervolumn, calculating the Pareto front give data set
- From given Pareto front, calculating hypervolumn relative to some fixed points
- Studying two extra programs.
- To figure out NCI compile problem.

## 6 Improvement

The main problem of experiment is that I did not understand some algorithms very well. There may some potential errors in problem and algorithm files. Furthermore, not sure if I need to add visualization to each loop files.

## References

[1] Julian Blank and Kalyanmoy Deb. Pymoo: Multi-objective optimization in python. *IEEE Access*, 8, 2020.