



## Open Archive TOULOUSE Archive Ouverte (OATAO)

OATAO is an open access repository that collects the work of Toulouse researchers and makes it freely available over the web where possible.

This is an author-deposited version published in : <http://oatao.univ-toulouse.fr/>  
Eprints ID : 15233

The contribution was presented at MAMECTIS 2014:  
<http://wseas.org/cms.action?id=7764>

**To cite this version** : Martin, Julien and Georgé, Jean-Pierre and Gleizes, Marie-Pierre and Meunier, Mickaël *Autonomous Pareto Front Scanning using a Multi-Agent System for Multidisciplinary Optimization*. (2015) In: 16th International Conference on Mathematical Methods, Computational Techniques and Intelligent Systems (MAMECTIS 2014), 30 October 2014 - 1 November 2014 (Lisbonne, Portugal).

Any correspondence concerning this service should be sent to the repository administrator: [staff-oatao@listes-diff.inp-toulouse.fr](mailto:staff-oatao@listes-diff.inp-toulouse.fr)

# Autonomous Pareto Front Scanning using a Multi-Agent System for Multidisciplinary Optimization

J. Martin, J.-P. Georgé, M.-P. Gleizes  
IRIT, University of Toulouse  
118 Route de Narbonne, Toulouse  
FRANCE  
{martin, george, gleizes}@irit.fr

Mickaël Meunier  
SNECMA Villaroche  
Rond Point René Ravaud - Réau  
77550 Moissy-Cramayel  
FRANCE  
mickael.meunier@sneema.fr

*Abstract:* Multidisciplinary Design Optimization (MDO) problems can have a unique objective or be multi-objective. In this paper, we are interested in MDO problems having at least two conflicting objectives. This characteristic ensures the existence of a set of compromise solutions called Pareto front. We treat those MDO problems like Multi-Objective Optimization (MOO) problems. Actual MOO methods suffer from certain limitations, especially the necessity for their users to adjust various parameters. These adjustments can be challenging, requiring both disciplinary and optimization knowledge. We propose the use of the Adaptive Multi-Agent Systems technology in order to automatise the Pareto front obtention. ParetoMAS (Pareto Optimization Multi-Agent System) is designed to scan Pareto fronts *efficiently*, *autonomously* or *interactively*. Evaluations on several academic and industrial test cases are provided to validate our approach.

*Key-Words:* Pareto Front, Adaptive Multi-Agent System, Multi-Objective Optimization

## 1 Introduction

MDO (Multidisciplinary Design Optimization) problems, as their name indicate, intricate several disciplines in the same problem, each bringing into it its own objectives and constraints. It can be, for instance, the design of a car engine, where we want to maximize the power (mechanics), while minimising the noise (acoustics). Let us call this problem  $p1$ . MDO problems are not necessarily multi-objective. We can for instance remove the acoustic objective but still keep the corresponding discipline present (variables, calculating models). This reformulated problem has a unique optimal solution, the one that maximizes the power. But MDO problems that have at least two contradictory objectives possibly admit an infinity of solutions, each solution being a compromise in the objective search space. This is the case of  $p1$ , illustrated in figure 1. A and C are extrema solutions. Solution point A represents the most silent engine possible but also the least powerful. On the contrary, C represents the most powerful but also the most noisy. The set of points between them are compromises of these two objectives, such as the point B.

In general, obtaining the complete set of these solutions is costly in MOO (Multi-Objective optimization) [6, 19] as it is necessary to discover and filter, among a cloud of solutions, those that are part of the Pareto front. There is a real need in industry for meth-

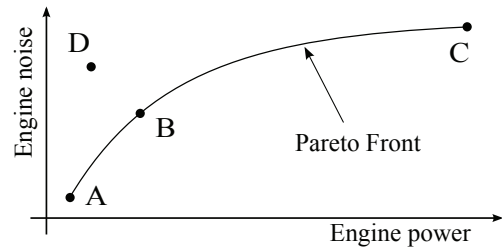


Figure 1: Illustration of the  $p1$  problem

ods enabling to reduce the cost of these calculations. Indeed, being able to provide the user with the set of compromise solutions in a reasonable delay allows him to rapidly select those that correspond to his current needs. Automatically obtaining this set of solutions in an efficient way is the scientific challenge of our study.

We are going to present how MOO problems are formulated, followed by two notions in relation with the Pareto concept.

### 1.1 MOO Problem Formulation

A MOO problem is written under the following form:

$$\begin{aligned} \text{Minimize} \quad & f(x) = (f_1(x), \dots, f_p(x)) \\ \text{Subject to} \quad & g_i(x) \leq 0, i = 1, \dots, m \end{aligned} \quad (1)$$

A MOO problem is constituted by variables, a number  $p$  of objective functions  $f$  ( $p \geq 2$ ) and a number  $m$  of constraint functions  $g$ . Any of these functions can be non linear, eventually everyone [10]. The objectives can be dependent or independent, and are often difficult to compare (a cost and a duration for instance).

## 1.2 Pareto Optimality

Using the formulation of equation 1, here is how are mathematically defined two key Pareto concepts [1].

**Definition 1 (Dominance in the Pareto sense)** *Let us consider a MOO problem with  $p$  minimization objectives. Let  $\mathbf{u}=(u_1, \dots, u_p)$  and  $\mathbf{v}=(v_1, \dots, v_p)$  be two vectors of the values of the objectives for two different solutions. It is said that  $\mathbf{u}$  dominates  $\mathbf{v}$  in the sense of Pareto when and only when*

$$\forall i \in \{1, \dots, p\}, u_i \leq v_i \wedge \exists j \in \{1, \dots, p\} : u_j < v_j$$

The solution point  $v$  is dominated by  $u$  as there is no objective for which  $v$  is better. If we refer to problem  $p1$  illustrated in figure 1, B dominated D. The solution point D represents an engine both more noisy and less powerful than the solution point B.

**Definition 2 (Pareto optimality)** *A solution  $x_u$  is said to be Pareto optimal if and only if there is no solution  $x_v$  for which*

$$v = f(x_v) = (v_1, \dots, v_p) \\ \text{dominates } u = f(x_u) = (u_1, \dots, u_p)$$

As can be seen again in problem  $p1$  in figure 1, D is not a Pareto optimal solution as it is dominated by B for instance. The set of Pareto optimal solutions are the non dominated solutions [9]. Graphically, in the objective space, this set forms the Pareto front.

The following section (2) discusses existing MOO problem solving methods. The multi-agent system dedicated to the autonomous scanning of the Pareto front is described in section 3 and the results in section 4. Finally, section 5 presents ongoing work.

## 2 Existing Methods

There is a huge diversity of methods for treating MOO problems. In this part, we will present the two most used groups of methods, namely the "classical" methods and the "intelligent" methods. After a rapid analysis of their strengths and weaknesses, we will justify the use of an Adaptive Multi-Agent System to solve these kind of problems.

## 2.1 Classical Methods

Classical methods concentrate on the transformation of the MOO problem in a mono-objective problem, so as to be able to use a mono-solution solver. There are several manners to do this transformation. We can aggregate the objective functions in one function. We can also keep only one objective function and transform the others into constraints. The resulting problem admits a unique solution (as there is only one objective). If we want other solutions on the Pareto front using these techniques, it is necessary to execute them several times, modifying the formulation each time, changing how the transformation of an MOO problem into a mono-objective problem is done. For instance, it can be the tuning of the weighting inside the aggregation function.

### 2.1.1 The Weighted Sum Method

The weighted sum method transforms the MOO problem into an mono-objective problem in the following way:

- attribution of a weight  $w_j$  for each objective function, a weight representing the relative importance for each objective  $f_j$  in obtaining a solution [18],
- sum of everything,
- minimization of this sum with a mono-solution solver.

$$\text{Minimize } Z = \sum_{j=1}^p w_j f_j(\vec{x}) \quad (2)$$

$$\text{with } w_j \geq 0 \text{ and } \sum_{j=1}^p w_j = 1$$

To find Pareto optimal solutions using this method, the user needs to choose a set of weights, find the first solution, modify the weights, relaunch the mono-objective solving and so on. Without expert knowledge of the problem, the choice of these weights  $w_j$  can be quite hard. Moreover, if some objective functions are non linear, a modification of a weights does not guarantee a different solution. It is also impossible to find solution points in the concave zones of the front with this method [15]. Finally, it is hard to control the repartition diversity of the solution points in the objective space [18, 4]. Work to enhance this method has been proposed [11, 15]. Nevertheless, specific parameters of these algorithms need to be correctly initialised to obtain satisfactory results.

### 2.1.2 The $\varepsilon$ -Constraint Method

This method has been created so as to find the Pareto front by optimising only one objective and treating the others as constraints. Similar to the weighted sum methods, the front is obtained by repeatedly using the method, the user being required to modify the constraint bounds between each execution. By noting  $\Omega$  for the decision space, this method is formalised as:

$$\begin{aligned} & \text{Minimize } f_k(\vec{x}), \vec{x} \in \Omega \\ & \text{with } f_i(\vec{x}) \leq \varepsilon_i \text{ and } g_j(\vec{x}) \leq 0 \\ & i = 1, 2, \dots, p; i \neq k \\ & j = 1, 2, \dots, m \end{aligned} \quad (3)$$

This is again a simple technique to implement, but very costly in calculation time, especially as there is no guarantee that the obtained solutions are globally Pareto optimal [16, 4].

We are here limited to the presentation of the two most popular classical approaches. There are others such as the Benson method [2], goal-programming [3], interactive methods such as iMOODs [20] and NIMBUS [14]...

These approaches show their limits as soon as the user wants to extract the Pareto optimal solutions in their entirety:

- The majority of them can at best find a unique Pareto optimal solution point for each execution. To find several, the algorithm needs to be executed several times, without any guarantee concerning the diversity of the points in regard to the objective space.
- Some of these approaches are incapable of finding solutions in the zones where the Pareto front is non convex, as is the case for the weighted sum method. Some research was done to fix this [15], but only for problems with two objectives, the scaling up still needs to be demonstrated.
- All these approaches require user information, on which depend the quality of the solutions. These are the weights for the pondered sum method or the bounds for the  $\varepsilon$ -constraint method. The choice of those informations is generally difficult and requires from the user expert knowledge on the application domain or the algorithm, or even both.

The intelligent approaches appeared to tackle these problems. They are part of the *a posteriori* approaches, for which the user intervenes afterwards the solving to choose the solution point.

## 2.2 The intelligent methods

Contrary to the classical approaches, these methods try to generate the Pareto front by considering each objective as it is. Progress in calculation power and the development of population based algorithms contributed to their emergence. One of the advantages over classical methods is that they manage to evaluate several solutions at each iteration. Moreover, they bring a greater ease of use, particularly when no *a priori* knowledge is available, which is the case for most real-world industrial problems. The evolutionary methods are part of the intelligent methods [5]. They simulate a biological process of evolution in a population of candidate solutions so as to guide them towards the Pareto front. These solutions are subjected to mutation and crossing operations, producing a new generation of solutions at each iteration, and only a set of the best are kept during execution. The difficulty is to manage to guide them towards the front while guaranteeing the repartition diversity on the whole front. The evolutionary methods regroup genetic algorithms, evolutionary algorithms, as well as evolution strategies. These three categories differ on the way the solutions are evaluated as well as on the mutation and crossing operators they use. To illustrate the intelligent methods, we are going to present the NSGA genetic algorithm, which has the particularity to directly integrate Pareto concepts in its functioning.

### 2.2.1 Non-Dominated Sorting Genetic Algorithm (NSGA)

NSGA is a genetic algorithm based on the idea proposed by Goldberg to sort the solutions by their dominance ranking in the Pareto sense [7]. Srinivas and Deb used Goldberg's work and implemented NSGA [17] so as to use the non dominance rank to evaluate the quality of the solutions: the less there exists solutions dominating  $s_1$  among the candidate population, the more favourably  $s_1$  is evaluated.

To run a genetic algorithm, it is necessary to have an initial solution population. We are going to simulate the execution of NSGA starting from the population illustrated in figure 2. The initial population is composed of 8 solutions. The Pareto front is also represented. An iteration of NSGA is composed of the following phases:

- sorting of the solutions based on their non dominance rank,
- use of this information in the application of the evaluation function,
- selection, mutation and crossing (3 common operations in genetic algorithms).

First, the algorithm sorts the whole population depending on their non dominance rank. No solution dominates points 1, 2 and 3, and so they constitute front 1. The algorithm will now ignore points 1, 2, 3 and find the new non dominated solution : 4, 5 and 6 (front 2). Front 3, composed by solutions 7 and 8 is determined using the same manner. We obtain mutually exclusive solution classes, each class being contained in a distinct front, as illustrated in figure 2.

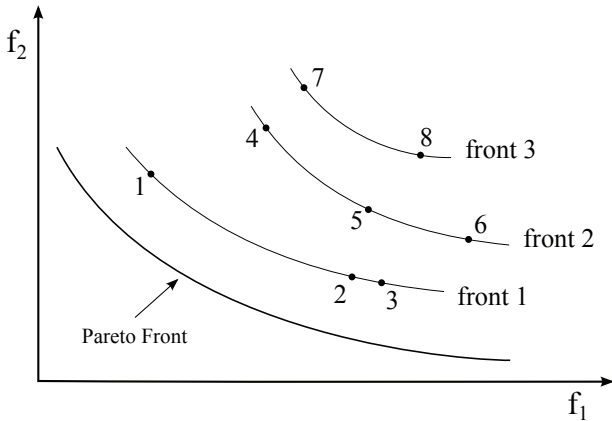


Figure 2: The different front ranks

After this sorting phase, NSGA evaluates the solutions. This algorithm favours the solutions which are nearer to the Pareto front, so it is important to note that any solution in a front ranked  $n$  will have a lower score than one from a front ranked  $n-1$ , and this in a transitive manner. In a second time, NSGA will diminish the score of the solutions depending of the number of other solutions in their neighbourhood. This choice from Srinivas and Deb is related to the work of Goldberg and Richardson [8] who proposed to degrade the score of similar solution rather than merge them. The user have to choose the parameters for calculating the neighbourhood. It has been shown that the performance of NSGA are impacted by this choice [17].

These methods require, as with the classical methods, to fix specific parameters required for the functioning (neighbourhood, but also population size, selection, mutation and crossover rates, etc.). Moreover, calculation costs increase enormously with the increase in the number of objectives and population size. The aim of the use of an Adaptive Multi-Agent System to obtain the Pareto front is to remove the need for algorithm parameters, these systems being able to learn during the solving. Moreover, the multi-agent system, by taking control of an underlying solver with a set of specific characteristics, is able to move along the Pareto front and scan for new solutions in an au-

tonomous and efficient way.

### 3 The ParetOMAS system

The algorithm scanning the Pareto front is constituted by an Adaptive Multi-Agent System we call *ParetOMAS* (Pareto Optimization Multi-Agent System). This system makes use of an underlying mono-solution solver<sup>1</sup> that it will control so as to automatically build the Pareto front of any given problem, without the need of human intervention (but allowing interaction if convenient).

Graphical tools have been developed so as to visualize the Pareto front building as it is occurring in the objective space. ParetOMAS allows interaction: the user can at any time request a search direction for the following solutions. The user can also modify its preferences concerning solution precision as well as solution spacing. ParetOMAS is able to take into account these changes during execution.

As a result, the underlying solver needs to satisfy specific criteria:

- being able to signal that it has converged under a given precision,
- being able to bestow more or less importance to objectives *during* the solving,
- being able to accept the modification of the description of a problem, for instance the transformation of a minimization in a maximization objective, *during* solving.

During the ID4CS<sup>2</sup> project, a mono-solution multi-agent system solver has been developed [13, 12]. It constitutes a solver compatible with ParetOMAS and will be used to obtain the results presented in section 4.

ParetOMAS can be activated or deactivated at any time by the user without stopping the solver. Figure 3 represents the interaction diagram between ParetOMAS, the solver and the user.

When it is activated, its role is to efficiently orient the search of new solution points in the objective space, so as to obtain a solution set constituting the Pareto front, in accord with the preferences of the user concerning precision, distribution, number of points, etc. The solver finds a solution point, ParetOMAS detects this and sends a new request to the solver so that it can find a new solution point. The coupled system {ParetOMAS, solver} constitutes a new adaptive multi-solution solver.

<sup>1</sup>Solver that provides a unique solution, in opposition to a solver that provides a set of solutions

<sup>2</sup>Integrative Design for Complex Systems - [www.irit.fr/id4cs](http://www.irit.fr/id4cs)

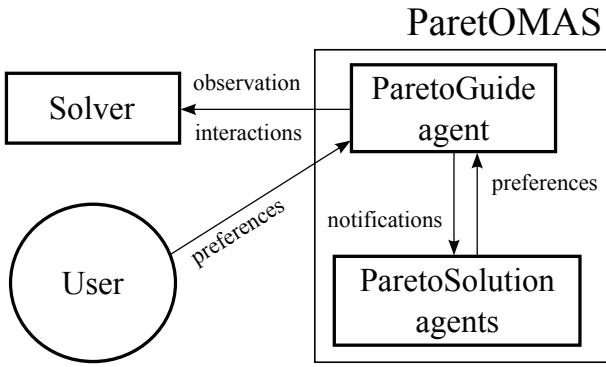


Figure 3: Interaction diagram of ParetoMAS

ParetoMAS is composed of two types of agents: a ParetoGuide agent and ParetoSolutions agents. The user has access to a dedicated interface to input its preferences (distance between solution points, choice of a search direction ...). The two following subsections present the roles of these two agent types, describe their behaviour, interaction and life-cycle.

### 3.1 The ParetoGuide Agent

The ParetoGuide agent constitutes an interaction hub between the user, the solver and the ParetoSolution agent. There is only one ParetoGuide per instance of ParetoMAS. Its role is to take into account the preferences of the user and those of the ParetoSolution agents during execution. Its nominal behaviour is described by the algorithm 1. Each time a solution point is found by the solver, ParetoGuide creates a ParetoSolution agent representing this new point.

The user can inform the system of a direction preference for the scanning of the front. The ParetoSolution agents can do the same. If the user is making a choice, ParetoGuide ignores the requests from the ParetoSolutions agents and takes into account the one from the user. If this is the case but there is an impossibility (boundaries of the problem for instance), ParetoGuide then defaults on the preferences of the ParetoSolution agents while signalling to the user why it could not comply. In any case, ParetoGuide then sends a corresponding request to the solver so that it is able to find a new solution in the chosen direction. This behaviour is illustrated in figure 4.

### 3.2 The ParetoSolution Agents

The role of the ParetoSolution agents is to orient ParetoGuide in the objective space so as to obtain an efficient scanning and a relevant resulting front. These

```

if Solver has found a solution then
  Creation of a ParetoSolution agent;
  if User is forcing a direction then
    Send a request to the solver favouring this
    direction;
  else
    Inquire of direction preferences from the
    ParetoSolution agents;
    Send a request to the solver favouring
    this direction;
  end
end

```

**Algorithm 1:** Nominal behaviour of the ParetoGuide agent

agents are created dynamically by ParetoGuide as described previously. Each ParetoSolution agent possesses, in the objective space, a neighbourhood of other ParetoSolution agents. This neighbourhood is defined, for each ParetoSolution agent, by the set of ParetoSolution agents being located at or under a euclidean distance  $d$ , defined by the user (as it will represent the structure of the front at the end)<sup>3</sup>.

A ParetoSolution agent sends requests to ParetoGuide so as to obtain a neighbourhood that satisfies it. This is translated by ParetoGuide into a direction in which to scan the objective space. The user, by diminishing  $d$ , increases the sampling of the Pareto front, and the other way round.  $d$  can be modified any time during execution. A ParetoSolution agent can also send a request to be "shifted" in the objective space so as to enhance the homogeneity of the sampling (if the user wants a perfect "grid" as a Pareto plan for instance).

Information given to a ParetoSolution agent at creation are:

- its coordinates in the objective space,
- the state of the corresponding input variables,
- the objective values initially aimed at by ParetoGuide,
- the calculation time needed to obtain this solution,
- its neighbourhood of ParetoSolution agents (possibly empty),
- the calculation time of the neighbourhood.

Each time a new ParetoSolution agent is created, it notifies the agents situated in its neighbourhood for

<sup>3</sup>It can be noted that contrary to the evolutionary methods, this distance has no direct impact on the solving, only on the end result

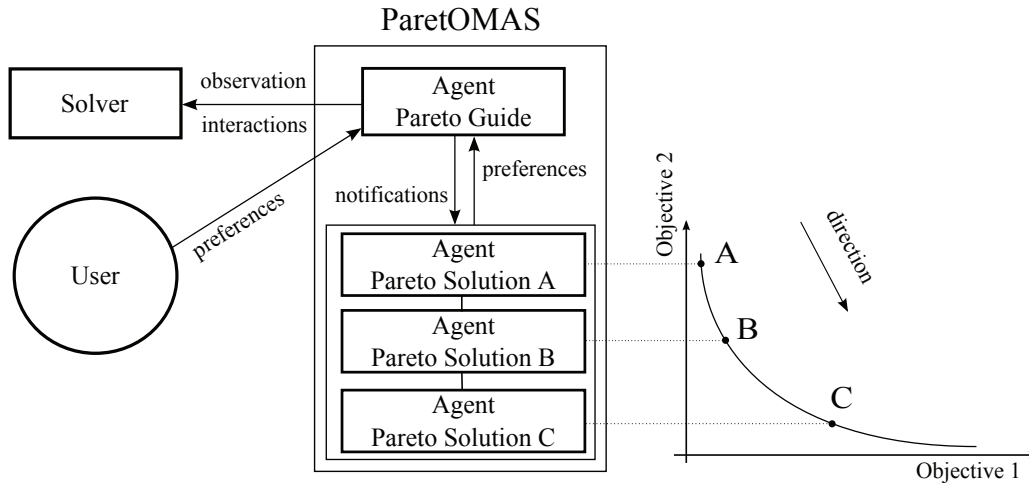


Figure 4: ParetOMAS during execution, three solutions points have been found

them to update their knowledge. It then adopts a nominal behaviour as described in algorithm 2.

```

if Unsatisfactory neighbourhood then
    Send a request to ParetoGuide for a chosen
    search direction;
else if Non homogeneous placement then
    Send a request to ParetoGuide for a chosen
    shift direction
end

```

**Algorithm 2:** Nominal behaviour of the ParetoSolution agents

## 4 Implementation And Feasibility Proof

ParetOMAS is currently in a prototype state. The user is provided with a temporary graphical interface for him to input its preferences, such as the distance between solution points and optional search direction preferences. The Pareto front scanning is observable in real time for problem with two or three objectives. ParetoMAS has been tested on continuous and discontinuous Pareto fronts.

### 4.1 Continuous Pareto Front

The test case we show here admits a continuous Pareto front. It is a topology for which the ParetoMAS agents have the simplest behaviours.

### 4.1.1 TurboFan

This test case is provided by Snecma<sup>4</sup> as a study case. The goal is to optimise output parameters of a classic double flux turbo-reactor (civil plane engine) as illustrated in figure 5. This problem uses thermodynamic models. The two output parameters to optimise are the consumption  $s$  which needs to be minimized and the thrust  $Tdm0$  which needs to be maximized, both being contradictory. The two input variables are the dilution rate  $bpr$  and the pressure ratio  $pi_c$ . The dilution rate represents the ratio between the air volume aspirated by the blower and the air volume reaching the low pressure compressor. The pressure ratio is the ration between the pressure produced by the compressors and the initial pressure of the environment.  $bpr$  and  $pi_c$  each have their validity range and we want to obtain all the couples of compromise solutions.

The results obtained by ParetoMAS are seen in figure 6. The space between the solution points can be chosen by the user and an arbitrary value has been used here. This problem is well known by Snecma and the documentation indicates that all the Pareto front points have in fact as a corresponding input value the variable  $pi_c$  at 40, and any value of  $bpr$  then gives a Pareto optimal solution. This is verified by the solution found by ParetoMAS. Figure 7 superposes these solutions with a graphical representation of the front obtained by exhaustive calculation (fixing  $pi_c$  at 40 and adjusting  $bpr$  over its complete range).

### 4.2 Discontinuous Pareto Front

The two following test cases present a discontinuous Pareto front. This induces a risk that the solver used

<sup>4</sup>[www.snecma.com](http://www.snecma.com)

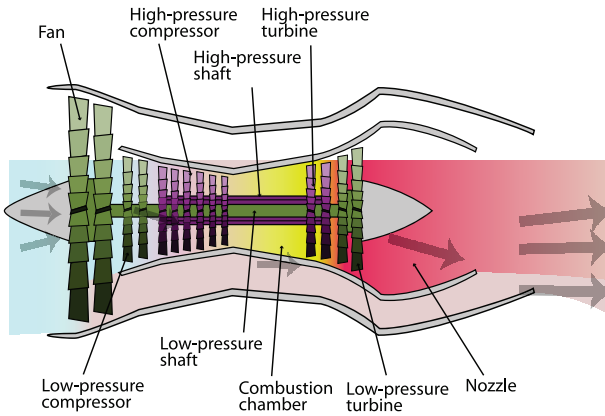


Figure 5: A TurboFan Engine (CC BY-SA K. Aain-sqatsi)

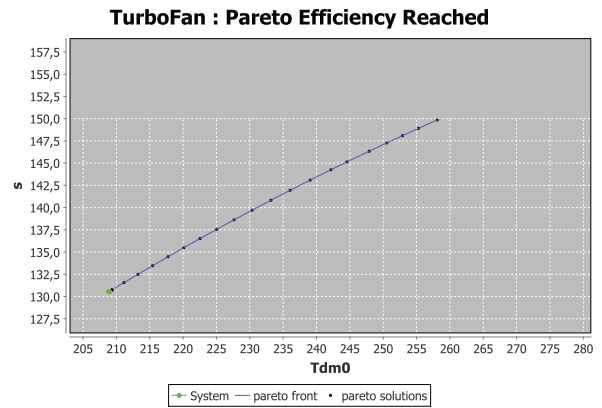


Figure 7: Superposition of the real Pareto front with the points obtained by ParetoMAS on the TurboFan problem

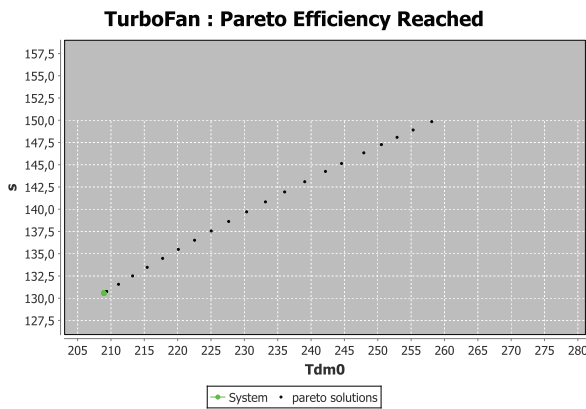


Figure 6: The set of solutions proposed by ParetoMAS for the TurboFan problem

by ParetoMAS stops in a local minimum. This situation requires a secondary behaviour for ParetoGuide, enabling it to guide the solver out of a local minima. This *exploration* mechanism will be explained and results will be shown for a problem with two objectives and one with three objectives.

#### 4.2.1 A problem With Two Objectives

This problem has been artificially generated to confront ParetoMAS to two contradictory objectives with a discontinuous Pareto front. The problem is constituted by a unique calculation model that describes the topology of the front. This model has two input variables  $x$  and  $y$ , and two output variables  $X$  and  $Y$  that require minimization:

$$X = x$$

$$Y = \frac{1}{x} + \frac{30}{50(x-.2)(x-.2)+1} + \frac{20}{40(x-.6)(x-.6)+1} + y^2$$

The output  $Y$  is the sum of 4 functions:

- $h(x) = \frac{1}{x}$
- $k(x) = \frac{30}{50(x-.2)(x-.2)+1}$
- $t(x) = \frac{20}{40(x-.6)(x-.6)+1}$
- $w(x) = y^2$

The sum of  $h$ ,  $k$  and  $t$  results in a non-monotonous function, illustrated figure 8, which admits 2 local minima,  $A$  and  $B$ . Finally, function  $w$  is added to make the search space above  $h(x) + k(x) + t(x)$  admissible. The Pareto optimal solutions of this problem are situated on the curve described by  $h(x) + k(x) + t(x)$ .

Figure 9 shows the solutions obtained by ParetoMAS. Initial values of the input variables have been chosen such that the first discovered solution point is  $C$  on figure 8. The objective  $Y$  is favoured compared to objective  $X$ , thus the scanning direction goes from left to right. ParetoMAS discovers the solutions between points  $C$  and  $A$ . When it arrives at  $A$ , the solver is blocked in a local minimum: it is not possible, locally, to improve  $Y$  by following the curve. ParetoMAS, by a decision of ParetoGuide commutes to an *exploration* mode to extract the system from the local minimum. For this ParetoGuide temporarily redefines the problem:

- recording of the value of the objective that was initially favoured,



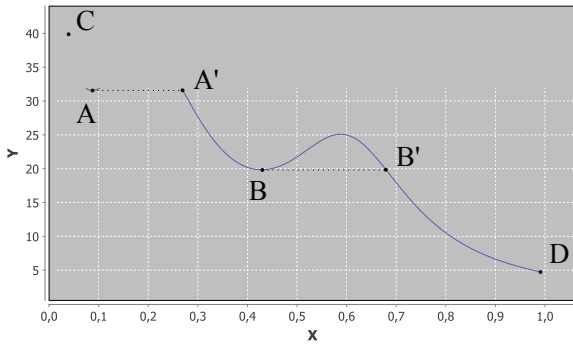


Figure 8:  $X = x$  and  $Y = h(x) + k(x) + t(x)$

- inversion of the nature of the other objective (minimization becomes maximization, and the other way round),
- inversion of the favouring of objectives,
- surveillance of the evolution each new point calculated by the solver so as to detect the moment when the value of the objective that was initially favoured becomes better than the value recorded before exploration,
- reformulation back to the initial problem.

This is how it is translated when the system arrives at point A. The favoured objective is Y, ParetoGuide records its value (31.55). X and Y have both minimization objectives. The objective on X becomes a maximization objective and becomes the favoured objective. The minimization objective on Y, while not favoured compared to X, is still maintained so that the solver, by taking it into account, tends towards the curve. The problem is temporarily transformed and has a unique solution at point D. Visually, we can see that the current working point moves from A to A' while staying stuck to the curve. When this point oversteps A', ParetoGuide detects that the value of Y becomes better than when it was at point A and switches back to the initial formulation of the problem. The objective on X becomes a minimization objective again and the objective on Y is favoured again for the solving. ParetoMAS then discovers the solutions between A' and B, and is blocked again in a local minimum. Commuting again in *exploration* mode, it finds the solutions between B' and D.

The solutions discovered by ParetoMAS are visible on figure 9. Figure 10 superposes these solution to the function  $h(x) + k(x) + t(x)$  responsible for the topology of the front. For each point proposed, we can verify that input variable  $y$  is equal to zero, which shows that the point is indeed on the front and by comparing Y that it is a Pareto optimal solution.

Non Monotonic Pareto Front : Pareto Efficiency Reached

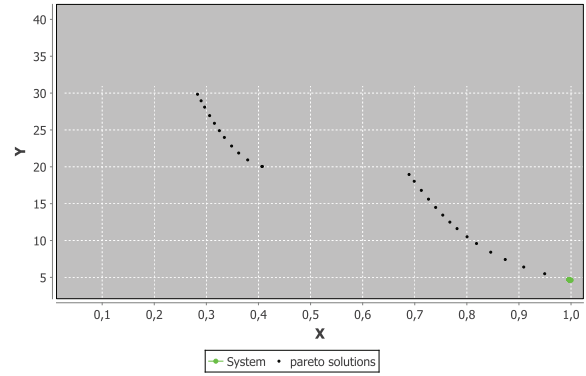


Figure 9: Solutions obtained on the non-monotonous problem with 2 objectives

Non Monotonic Pareto Front : Pareto Efficiency Reached

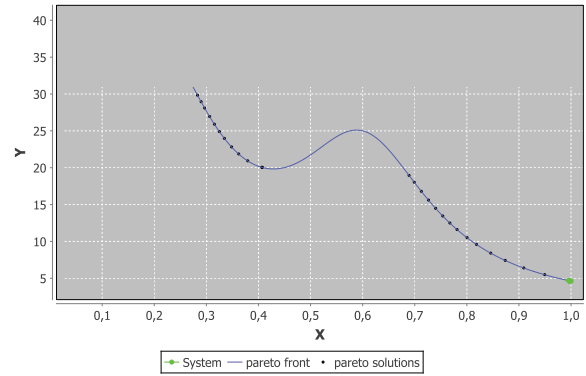


Figure 10: Superposition of the obtained solutions with the real curve on which the front is located (the two "hills" are not part of the front)

#### 4.2.2 A Problem With Three Objectives

This problem has been artificially generated in the same spirit as the previous. But this time there are three objectives, the front is a surface (Pareto plan). The problem has a unique calculation model responsible for the topology of the front, takes three input variables  $x$ ,  $y$  and  $z$ , as well as three output variables  $X$ ,  $Y$  and  $Z$  requiring minimization:

$$\begin{aligned} X &= x \\ Y &= y \\ Z &= \frac{-20}{0.002(x^2+y^2)+1} - \frac{5}{0.05(\sqrt{x^2+y^2-30})(\sqrt{x^2+y^2-30})+1} + z^2 \end{aligned}$$

output Z is the sum of 3 functions:

- $q(x, y) = \frac{-20}{0.002(x^2+y^2)+1}$

- $r(x, y) = -\frac{5}{0.05\sqrt{x^2+y^2-30}(\sqrt{x^2+y^2-30})+1}$
- $c(z) = z^2$

$q(x, y) + r(x, y)$  is represented in figure 11. Those two functions have been chosen so as to create a sort of basin with an infinity of local minima, enabling the testing of the *exploration* mode on 3 objectives.

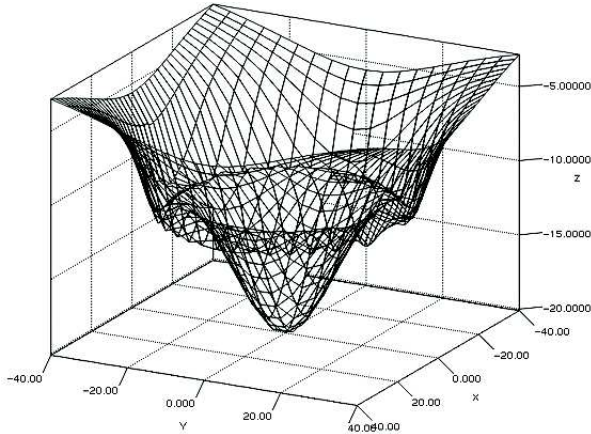


Figure 11:  $q(x, y) + r(x, y)$

Function  $c$  is added to make the search space above  $q(x, y) + r(x, y)$  admissible. The Pareto optimal solutions of this problem are illustrated figure 12 : it is the colored region of the surface.

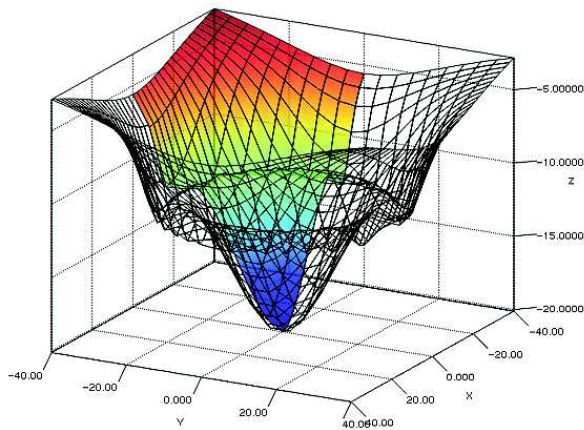


Figure 12: Pareto optimal solutions

The solutions discovered by ParetoMAS are visible on figure 13. For each point proposed, we can verify that input variable  $z$  is equal to zero, which shows that the point is indeed on the Pareto front.

## 5 Ongoing Works

**ParetoGuide Behavior Refinement** The ParetoGu-

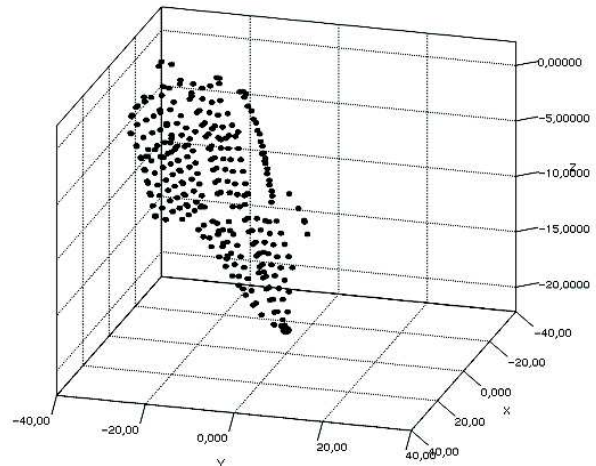


Figure 13: Solutions obtained on the three objectives problem

ide behavior is continuously updated in order to optimize its operation with the ID4CS solver. The most challenging part of this work is the translation of the user and ParetoSolutions directions preferences into something understandable by ID4CS. Our approach is generic and would work with compatible solver. We work on a generic communication protocol between ParetoMAS and the solver.

**ParetoSolution Agents** The behavior of those agents described in subsection 3.2 is not totally implemented. Those agents don't use all the informations they have and so are currently suboptimal. The precision toward the preferred directions they send to ParetoGuide will improve with their refinement, making ParetoMAS more effective.

**Problems Generator** In order to validate our approach, a problems generator is developed. The objective is to be able to automatically generate a great number of problems having various topologies (continuous, discontinuous, convexe, concave...). A metrics system allowing the automatic evaluation of the obtained solutions is also developed (calculation time, distance from the pareto front, homogeneous distribution...).

**Academic benchmarks comparison** We are reviewing academic benchmarks in order to compare our approach with other optimization methods.

**Real-World Industrial Problems** ParetoMAS will be tested on real-world industrial problems with SNECMA problems. This will validate the scalability of ParetoMAS with problems having 4 or more

objectives.

**Acknowledgements:** We want to thank Snecma and the french National Association for Research and Technology for financing this work.

*References:*

- [1] A. Ben-Tal. Characterization of pareto and lexicographic optimal solutions. In G. Fandel and T. Gal, editors, *Multiple Criteria Decision Making Theory and Application*, volume 177 of *Lecture Notes in Economics and Mathematical Systems*, pages 1–11. Springer Berlin Heidelberg, 1980.
- [2] H. Benson. Existence of efficient solutions for vector maximization problems. *Journal of Optimization Theory and Applications*, 26(4):569–580, 1978.
- [3] A. Charnes and W. Cooper. Goal programming and multiple objective optimizations: Part 1. *European Journal of Operational Research*, 1(1):39 – 54, 1977.
- [4] C. A. C. Coello. A comprehensive survey of evolutionary-based multiobjective optimization techniques. *Knowledge and Information systems*, 1(3):269–308, 1999.
- [5] K. Deb. *Multi-objective optimization using evolutionary algorithms*, volume 16. John Wiley & Sons, 2001.
- [6] J. Dréo, A. Pétrowski, P. Siarry, and E. Taillard. *Metaheuristics for Hard Optimization: Methods and Case Studies*. Springer, 2006.
- [7] D. E. Goldberg et al. *Genetic algorithms in search, optimization, and machine learning*, volume 412. Addison-wesley Reading Menlo Park, 1989.
- [8] D. E. Goldberg and J. Richardson. Genetic algorithms with sharing for multimodal function optimization. In *Genetic algorithms and their applications: Proceedings of the Second International Conference on Genetic Algorithms*, pages 41–49. Hillsdale, NJ: Lawrence Erlbaum, 1987.
- [9] J. Horn. Multicriterion decision making. In T. Back, D. B. Fogel, and Z. Michalewicz, editors, *Handbook of Evolutionary Computation*. IOP Publishing Ltd., Bristol, UK, UK, 1st edition, 1997.
- [10] C. L. Hwang, A. S. M. Masud, et al. *Multiple objective decision making-methods and applications*, volume 164. Springer, 1979.
- [11] Y. Jin, M. Olhofer, and B. Sendhoff. Dynamic weighted aggregation for evolutionary multi-objective optimization: Why does it work and how?, 2001.
- [12] T. Jorquera. *An adaptive multi-agent system for self-organizing continuous optimization*. Phd thesis, University of Toulouse, Toulouse, France, septembre 2013.
- [13] T. Jorquera, J.-P. Georgé, M.-P. Gleizes, and C. Régis. A Natural Formalism and a MultiAgent Algorithm for Integrative Multidisciplinary Design Optimization (regular paper). In *IEEE/WIC/ACM International Conference on Intelligent Agent Technology (IAT), Atlanta, USA, 17/11/2013-20/11/2013*, page (on line), <http://www.computer.org>, 2013. IEEE Computer Society.
- [14] M. M. M. Kaisa Miettinen. Interactive multiobjective optimization system www-nimbus on the internet. *Computers and Operations Research*, 27(7-8):709–723, 2000.
- [15] I. Kim and O. de Weck. Adaptive weighted-sum method for bi-objective optimization: Pareto front generation. *Structural and Multidisciplinary Optimization*, 29(2):149–158, 2005.
- [16] U. Nangia, N. Jain, and C. Wadhwa. Surrogate worth trade-off technique for multi-objective optimal power flows. In *Generation, Transmission and Distribution, IEE Proceedings-*, volume 144, pages 547–553. IET, 1997.
- [17] N. Srinivas and K. Deb. Multiobjective optimization using nondominated sorting in genetic algorithms. *Evolutionary computation*, 2(3):221–248, 1994.
- [18] M. T. Tabucanon. *Multiple criteria decision making in industry*. Elsevier Amsterdam, 1988.
- [19] E.-G. Talbi. *Metaheuristics - From Design to Implementation*. Wiley, 2009.
- [20] R. Tappeta, J. Renaud, and J. Rodríguez. An interactive multiobjective optimization design strategy for decision based multidisciplinary design. *Engineering Optimization*, 34(5):523–544, 2002.