



HeuristicLab

A Paradigm-Independent and Extensible
Environment for Heuristic Optimization

Programming HeuristicLab

Algorithms and Problems

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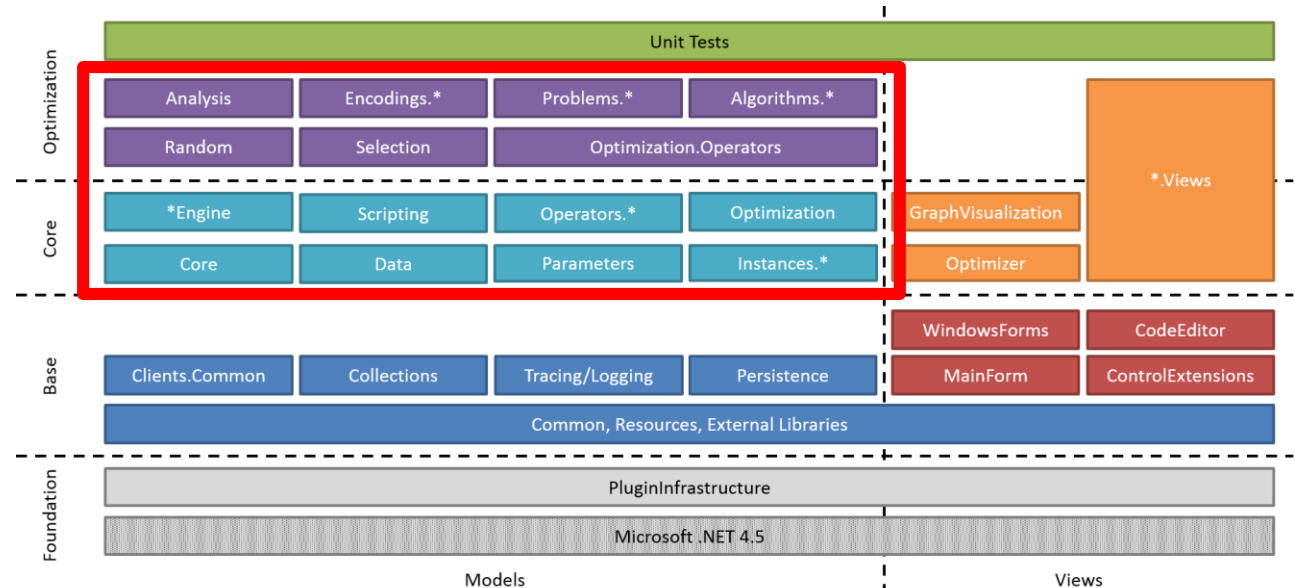
HEAL

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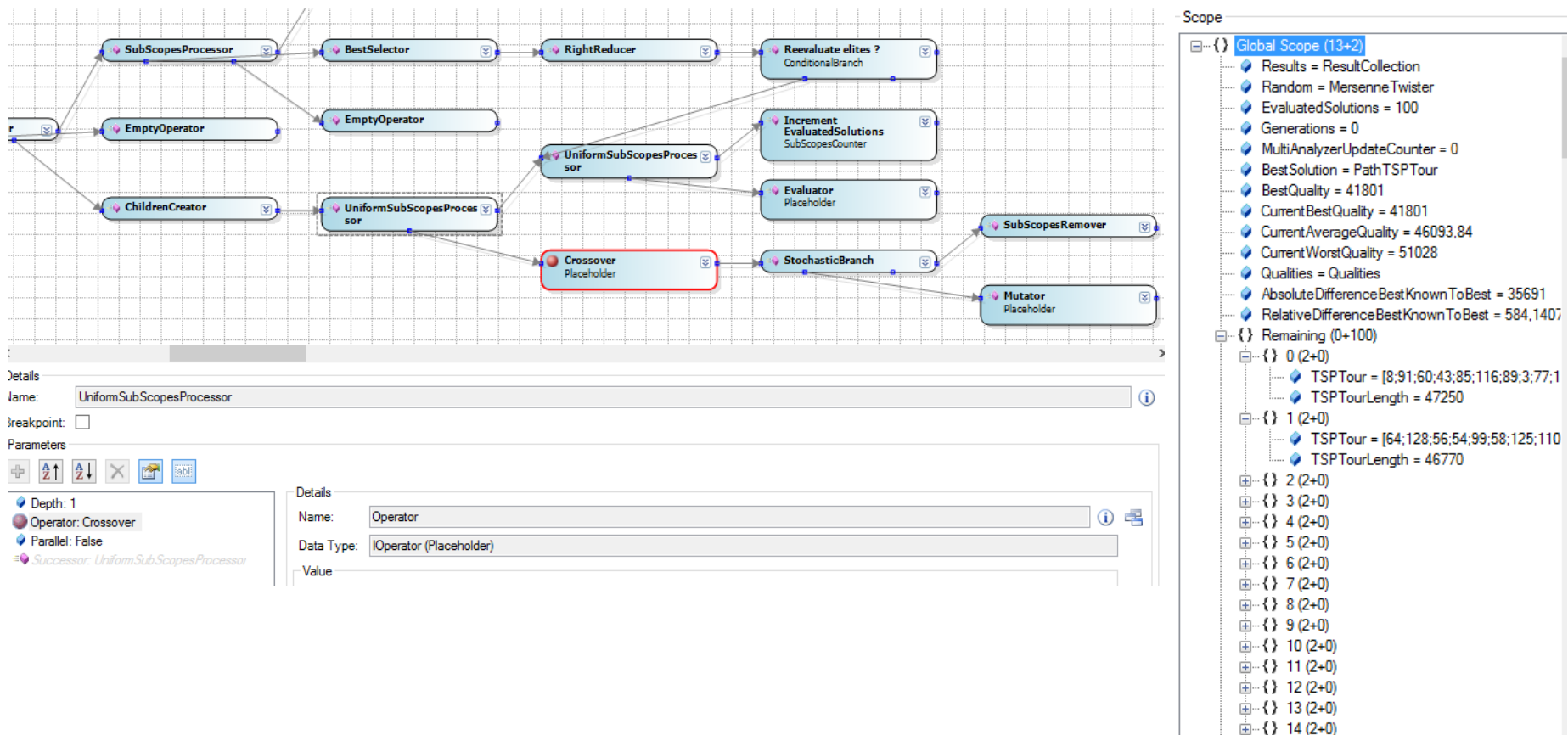


Overview

- HL Algorithm Model
- Parameters, Operators and Scopes
- Algorithms
- Problems



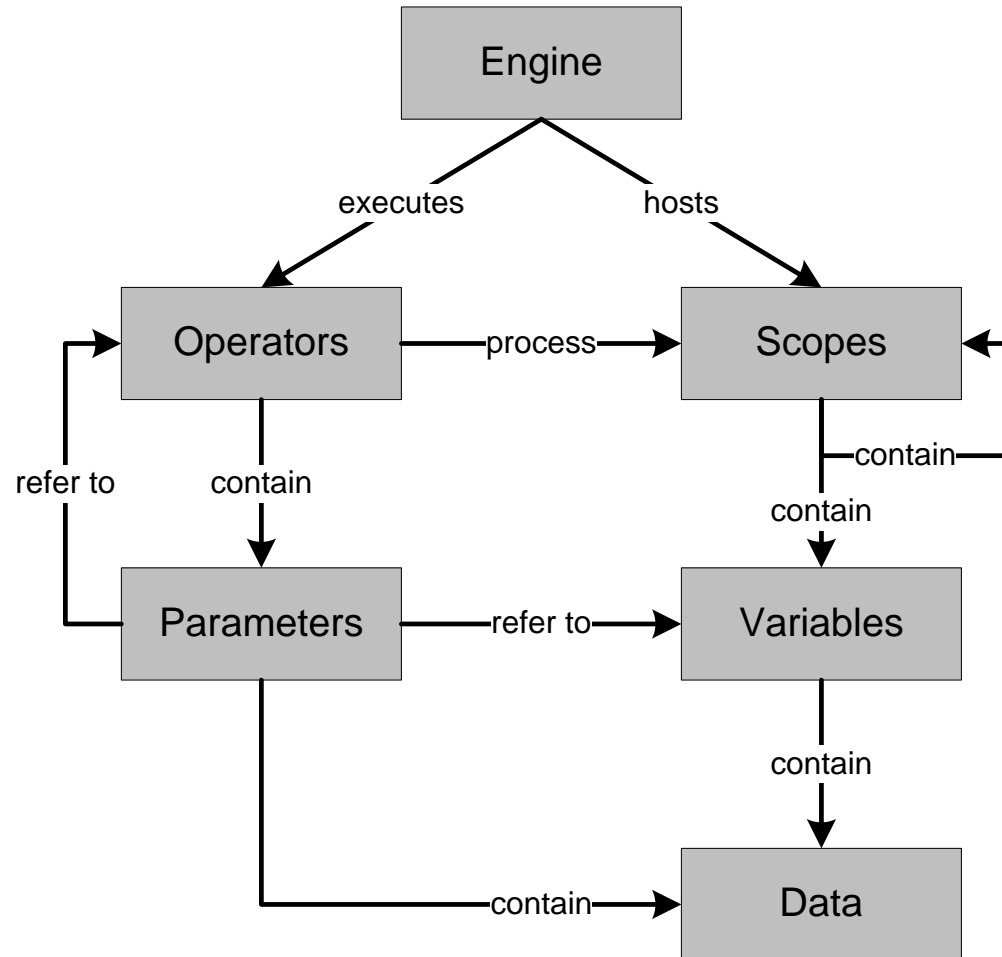
Parameters, Operators and Scopes



HL Algorithm Model

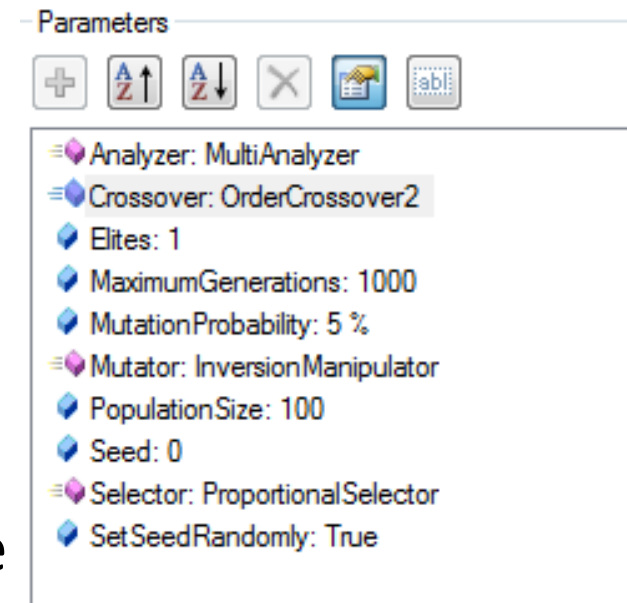
- Typically, HL algorithms are constructed by chaining together operators
- An engine executes these operators
 - Enables pausing and debugging
 - Available engines:
 - Sequential engine
 - Parallel engine
 - Debug engine
 - (Hive engine)

HL Algorithm Model



Parameters

- Used to configure algorithms, problems and operators
- Used for accessing variables in the scope
- E.g., population size, analyzers, crossover operator
- Operators
 - Look up these parameters from the algorithm, problem or scope
 - Use them to store values (in the scope tree)



Parameters

- `ValueParameter`:
 - Stores a value (Item) that can be looked up; e.g., mutation rate, crossover operator,...
- `LookupParameter`:
 - Looks up parameters/items (variables) from the scope/parent scopes.
- `ConstrainedValueParameter`:
 - Contains a list of selectable values.
- `ScopeTreeLookupParameter`:
 - Goes down the scope tree and looks up variables.
- `ScopeParameter`:
 - Returns the current scope.
- `ValueLookupParameter`, `OptionalConstrainedValueParameter`,
`OperatorParameter`, `FixedValueParameter`,
`OptionalValueParameter`,...

Parameters

- Everything that is a `ParameterizedNamedItem` has a `parameters` collection
- Normally used in the following way:
 - Add parameter to `parameters` collection
 - Implement getter for convenience
 - Use parameter
 - Lookup parameter

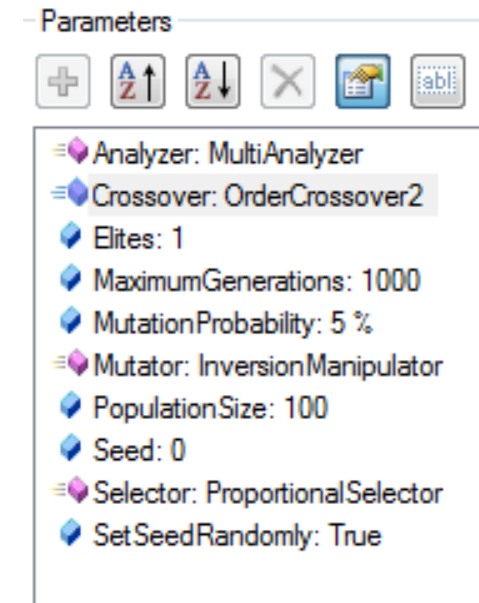
Add parameter to parameters collection

- The Crossover parameter enables the user to select different crossover operators:

```
Parameters.Add(new ConstrainedValueParameter<ICrossover>("Crossover",  
"The operator used to cross solutions."));
```

- The PopulationSize is a freely configurable integer value:

```
Parameters.Add(new ValueParameter<IntValue>("PopulationSize",  
"The size of the population of solutions.", new IntValue(100)));
```



Implement getter for convenience

- Getter for crossover parameter:

```
public IConstrainedValueParameter<ICrossover> CrossoverParameter {  
    get { return (IConstrainedValueParameter<ICrossover>)Parameters["Crossover"]; }  
}
```

- Getter for PopulationSize parameter:

```
private ValueParameter<IntValue> PopulationSizeParameter {  
    get { return (ValueParameter<IntValue>)Parameters["PopulationSize"]; }  
}
```

Use parameter

- Use crossover parameter:

```
ICrossover defaultCrossover = Problem.Operators.OfType<ICrossover>().FirstOrDefault();  
foreach (ICrossover crossover in Problem.Operators.OfType<ICrossover>().OrderBy(x => x.Name))  
    CrossoverParameter.ValidValues.Add(crossover);  
CrossoverParameter.Value = defaultCrossover;
```

- Use PopulationSize parameter:

```
PopulationSizeParameter.Value.Value = 42;
```

Lookup Parameter

- Defining lookup parameter for crossover:

```
Parameters.Add(new ValueLookupParameter<IOperator>("Crossover",  
"The operator used to cross solutions."));
```

```
public ValueLookupParameter<IntValue> PopulationSizeParameter {  
    get { return (ValueLookupParameter<IntValue>)Parameters["PopulationSize"]; }  
}
```

- Defining lookup parameter for population size:

```
Parameters.Add(new ValueLookupParameter<IntValue>("PopulationSize",  
"The size of the population."));
```

```
public ValueLookupParameter<IOperator> CrossoverParameter {  
    get { return (ValueLookupParameter<IOperator>)Parameters["Crossover"]; }  
}
```

Use Lookup Parameter

- Set crossover parameter:

```
CrossoverParameter.Value =  
ga.CrossoverParameter.ValidValues.Single(x => x.GetType() == typeof(OrderCrossover));
```

- Set PopulationSize parameter:

```
PopulationSizeParameter.Value.Value = 42;
```

Use Lookup Parameter

- In the genetic algorithm, a placeholder looks up the crossover that it executes:

- Create placeholder

```
Placeholder crossover = new Placeholder();
```

- Set the name of operator to lookup

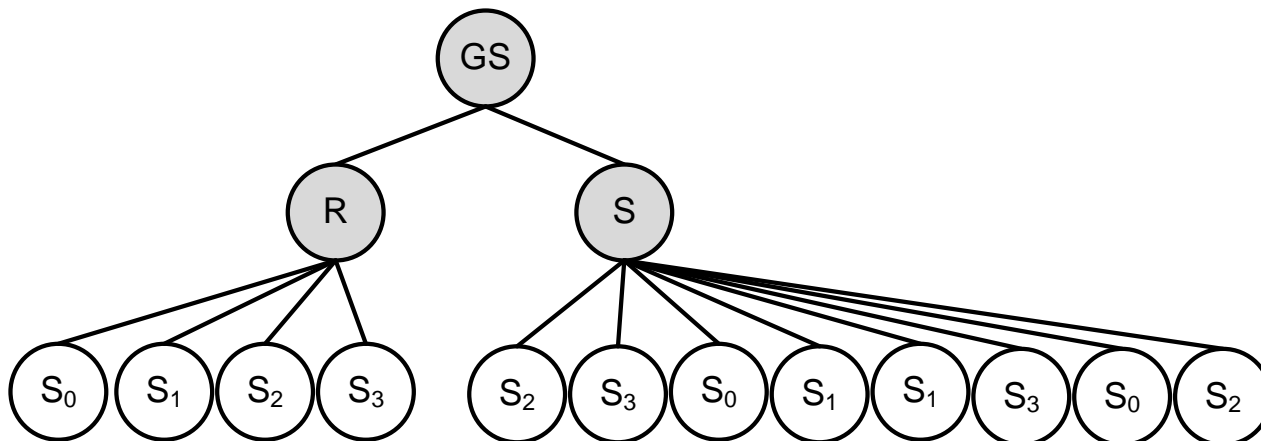
```
crossover.OperatorParameter.ActualName = "Crossover";
```

- In the placeholder operator

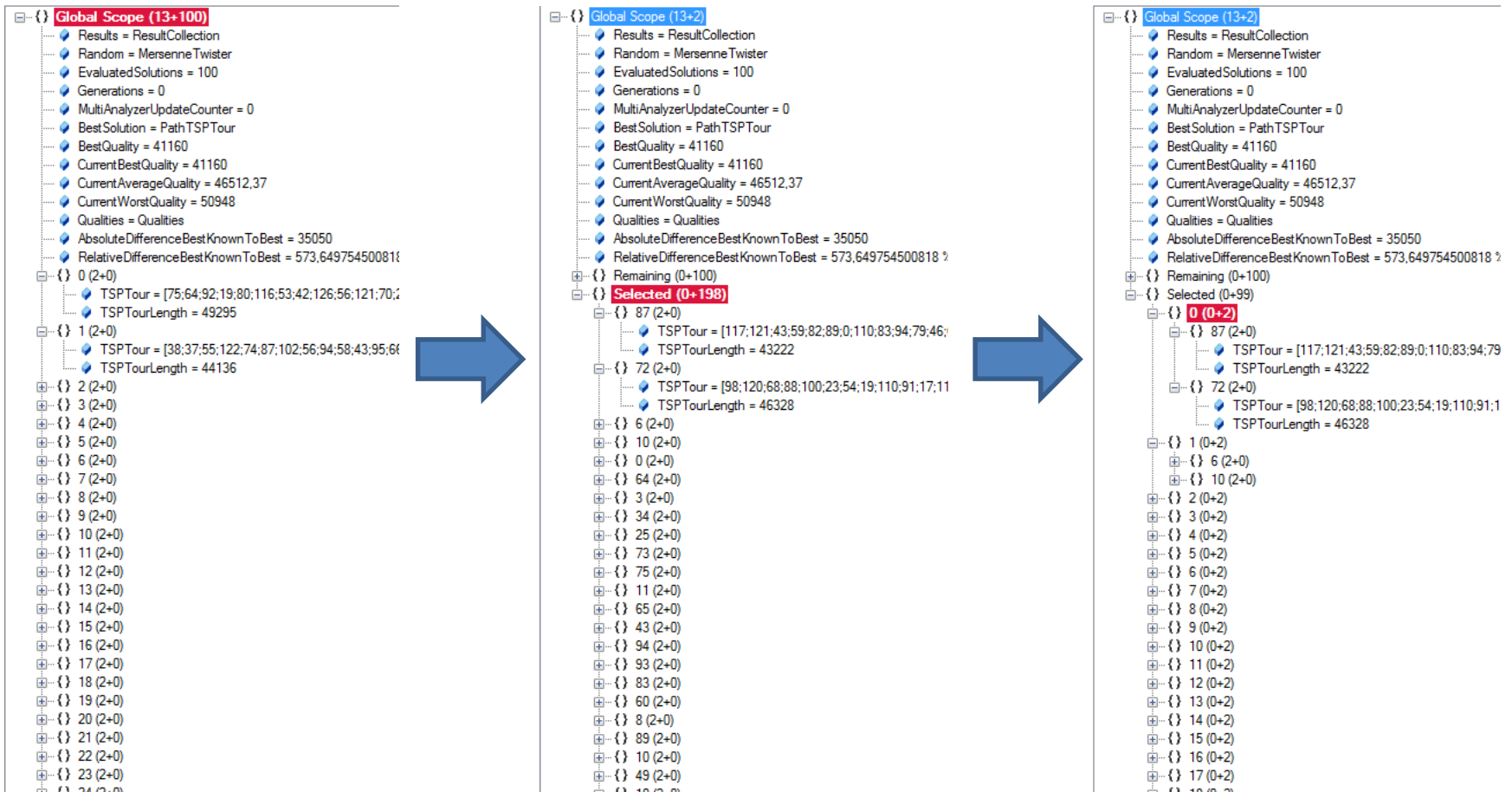
```
OperationCollection next = new OperationCollection(base.Apply());  
IOperator op = OperatorParameter.ActualValue;  
if (op != null)  
    next.Insert(0, ExecutionContext.CreateOperation(op));  
return next;
```

Scopes

- A scope is a node in the scope tree
- Contains link to parent and sub-scopes
- Contains variables (e.g., solutions or their quality)
- Operators usually work on scopes (either directly or through parameters)
- Example - Selection:



Scopes – Debug Engine

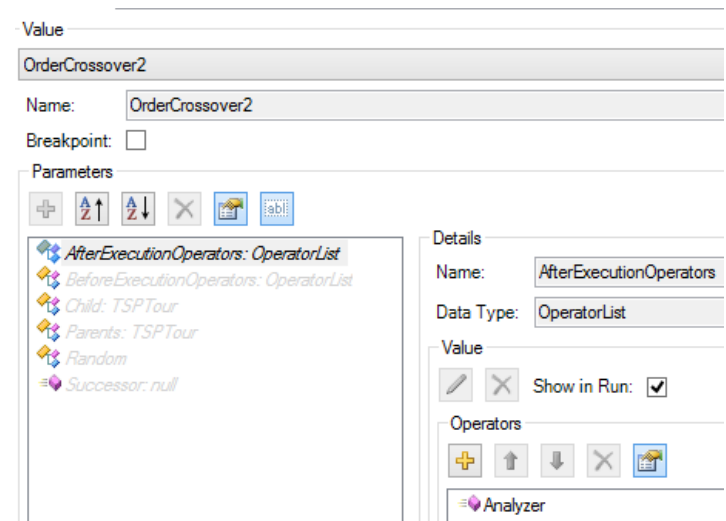


Operators

- Inherit from `SingleSuccessorOperator`
- Override the `Apply()` method
- Must return `base.Apply()`
 - Returns successor operation
- Use `ExecutionContext` to access scopes
- Or better: Use parameters to retrieve scopes, values from scopes or manipulate them

Instrumented Operators

- Inherit from `InstrumentedOperator`
- Override `InstrumentedApply()`
- Must return `base.InstrumentedApply()`
- Allows to configure before and after actions
- Useful for analyzers, additional functionality,... without changing the algorithm
- Think of aspect-oriented programming



Operators

A operator that increments
a value from the scope by
„Increment“

For easier access to
parameter values

A parameter for retrieving
„Value“ (default name,
can be configure with
ActualValue) from scope
or parent scopes

If the value is not
found it can also be
created in the scope

```
[Item("IntCounter", "An operator which increments an integer variable.")]
[StorableClass]
public sealed class IntCounter : SingleSuccessorOperator {
    public LookupParameter<IntValue> ValueParameter {
        get { return (LookupParameter<IntValue>)Parameters["Value"]; }
    }
    public ValueLookupParameter<IntValue> IncrementParameter {
        get { return (ValueLookupParameter<IntValue>)Parameters["Increment"]; }
    }
    public IntValue Increment {
        get { return IncrementParameter.Value; }
        set { IncrementParameter.Value = value; }
    }

    [StorableConstructor]
    private IntCounter(bool deserializing) : base(deserializing) { }
    private IntCounter(IntCounter original, Cloner cloner)
        : base(original, cloner) {
    }
    public IntCounter()
        : base() {
        Parameters.Add(new LookupParameter<IntValue>("Value", "The value which should be incremented.));
        Parameters.Add(new ValueLookupParameter<IntValue>("Increment", "The increment which is added to
the value.", new IntValue(1)));
    }

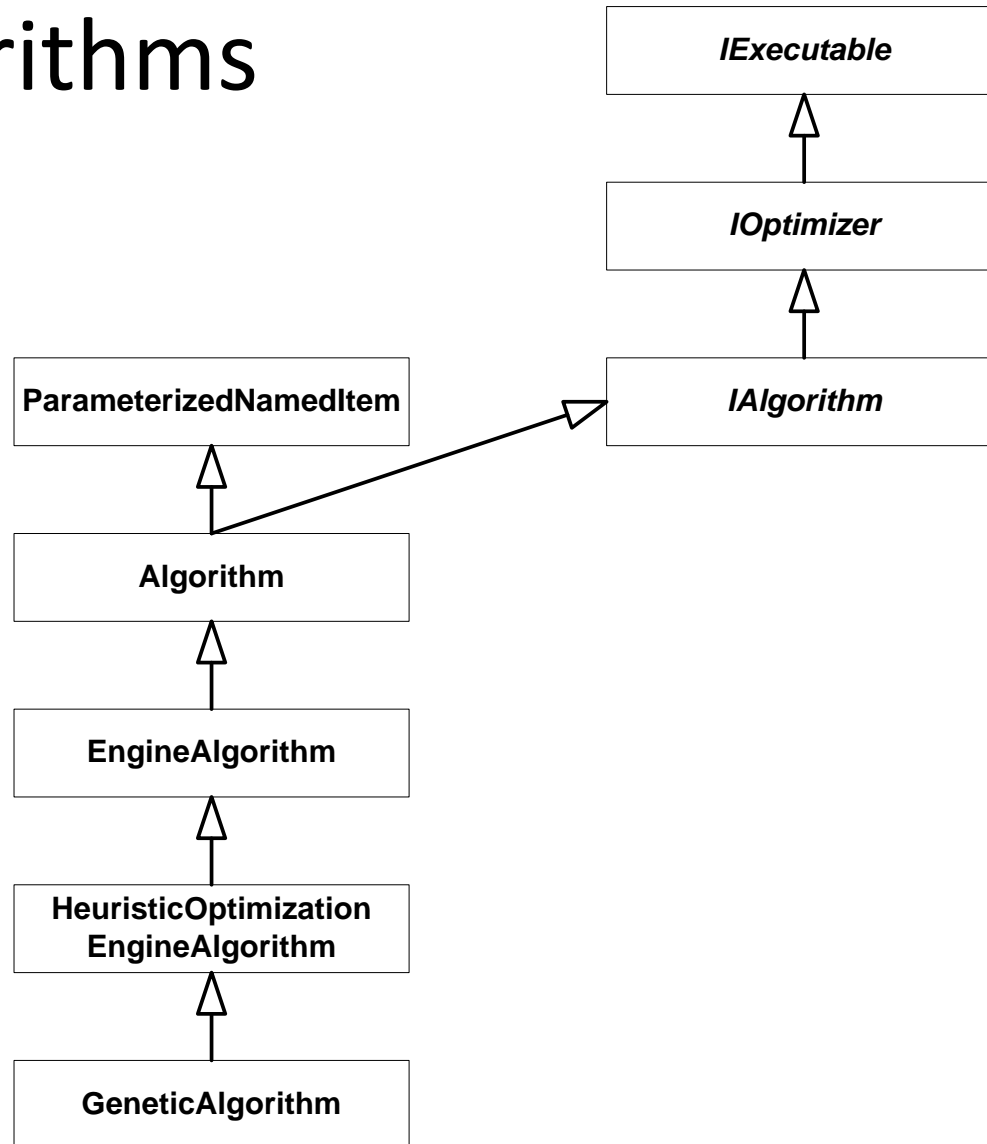
    public override IDepCloneable Clone(Cloner cloner) {
        return new IntCounter(this, cloner);
    }

    public override IOperation Apply() {
        if (ValueParameter.ActualValue == null) ValueParameter.ActualValue = new IntValue();
        ValueParameter.ActualValue.Value += IncrementParameter.ActualValue.Value;
        return base.Apply();
    }
}
```

Algorithms and Problems

- Different ways how to implement algorithms and problems
- Algorithms
 - Flexible: Inherit from `HeuristicOptimizationEngineAlgorithm`
 - Easy: Inherit from `BasicAlgorithm`
- Problems
 - Flexible: Inherit from `SingleObjectiveHeuristicOptimizationProblem`
 - Easy: Inherit from `[Single|Multi]ObjectiveBasicProblem`

Base classes/interfaces for algorithms



Base classes/interfaces for algorithms

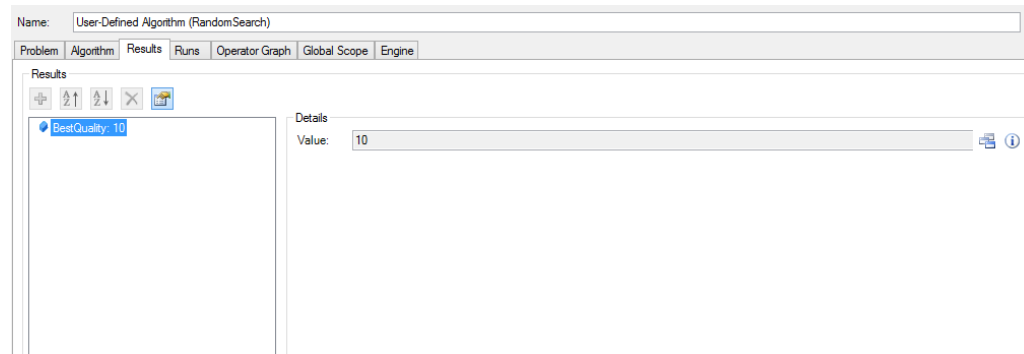
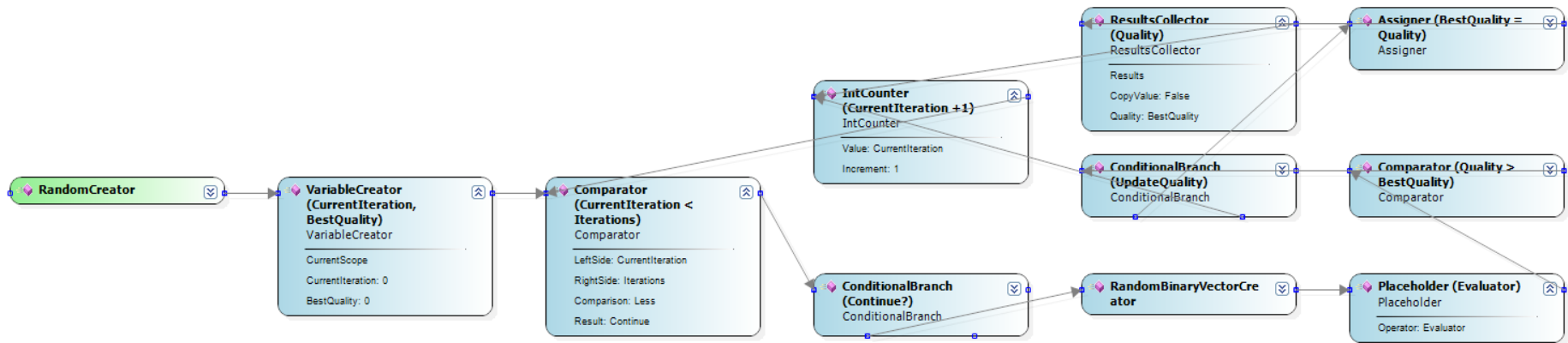
- `IExecutable (Executable)`:
 - Defines methods for starting, stopping, etc. of algorithms
- `IOptimizer`:
 - Contains a run collection
- `IAgorithm`:
 - Contains a problem on which the algorithm is applied as well as a result
- `Algorithm`:
 - Base class, implements `IAgorithm`
- `EngineAlgorithm`:
 - Extensions for execution with an engine (operator graph, scope, engine)
- `HeuristicOptimizationEngineAlgorithm`:
 - Specifies problem: `IHeuristicOptimizationProblem`

What does an HL algorithm do?



- Create operator graph of algorithm by chaining together operators (the actual algorithm)
- Offer user configuration options through parameters
- Discover operators from the operators collection of the problem/encoding
- Parameterize/wire (react to changes in operators) operators where necessary

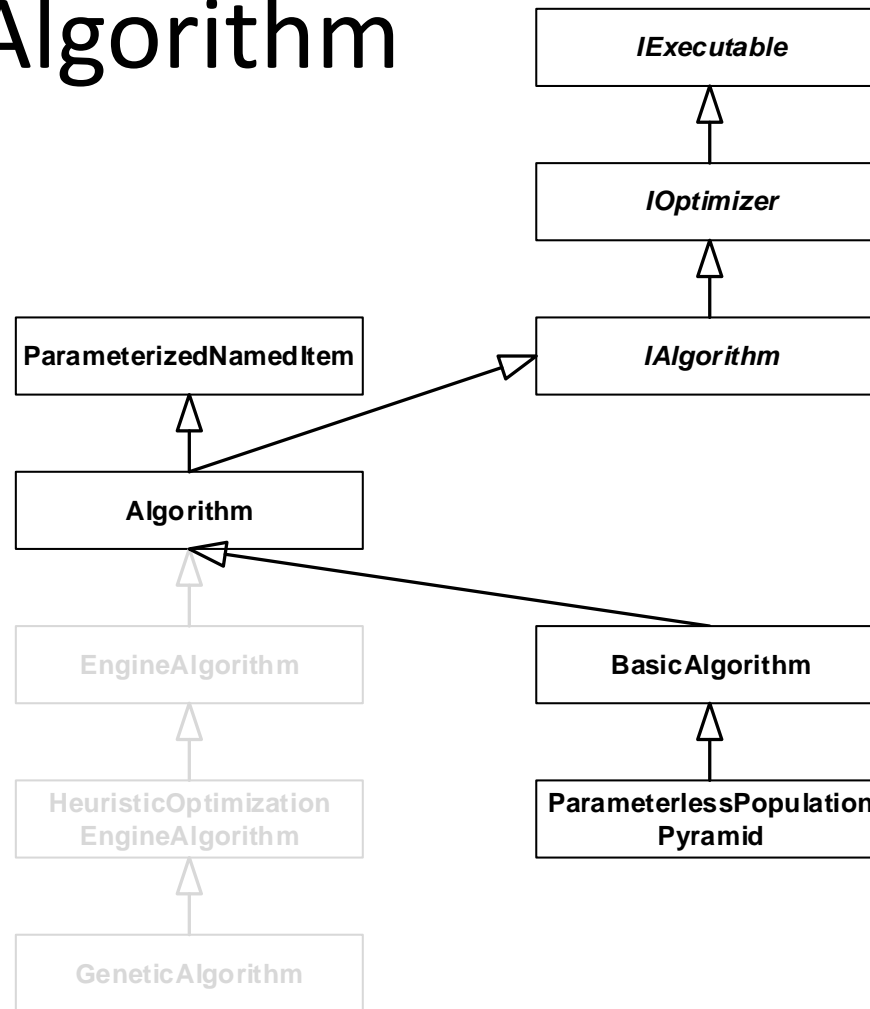
Example – Random Search



BasicAlgorithm

- Creating an operator graph can be quite tricky
- Wiring operators is error-prone
- `BasicAlgorithms` are
 - Easy to implement
 - No boilerplate code
 - Hard-coded (no operator graph)
 - Don't support pausing

Base classes/Interfaces for BasicAlgorithm



BasicAlgorithm - Interface

- Implement the Run method

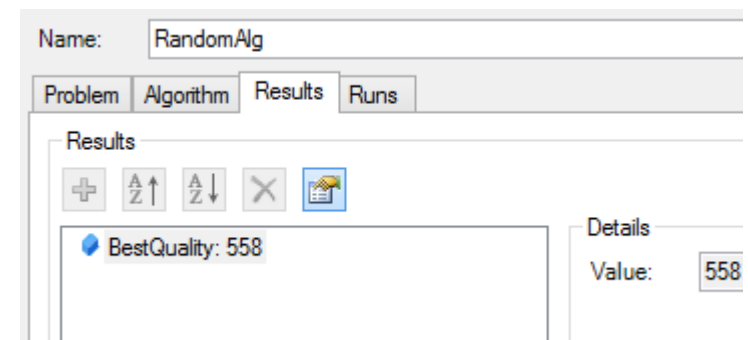
```
protected override void Run(CancellationTokentoken)
```

- Optional: Fix problem type

```
public override Type ProblemType {  
    get { return typeof(BinaryProblem); }  
}  
  
public new BinaryProblem Problem {  
    get { return (BinaryProblem)base.Problem; }  
    set { base.Problem = value; }  
}
```

Example – Random Search

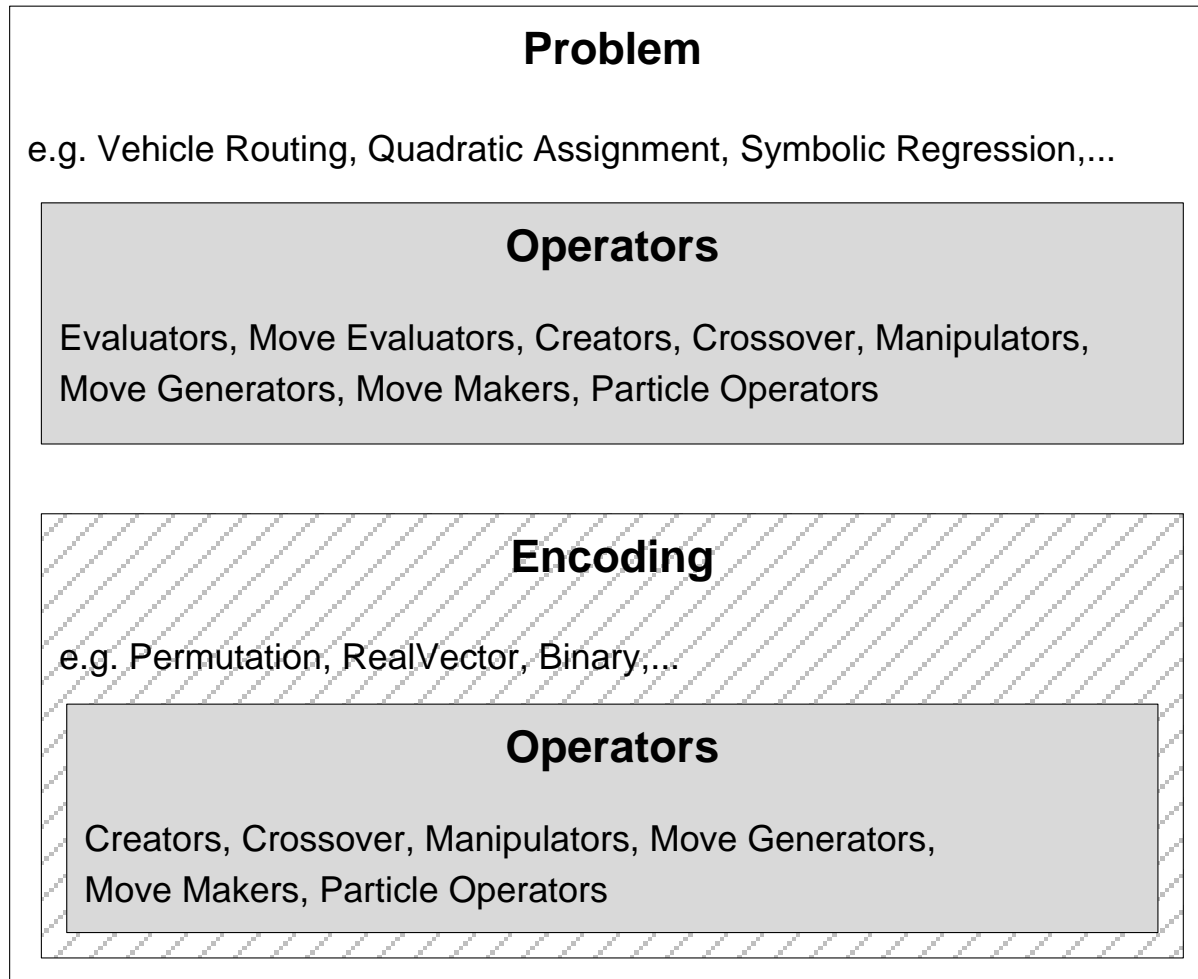
```
protected override void Run(CancellationTokentoken cancellationToken) {  
    DoubleValue bestQuality = new DoubleValue(0.0);  
    Results.Add(new Result("BestQuality", bestQuality));  
  
    for(int i = 0; i < 100000; i++) {  
        cancellationToken.ThrowIfCancellationRequested();  
  
        BinaryVector b = new BinaryVector(Problem.Length, random);  
        double curQuality = Problem.Evaluate(b, random);  
  
        if(Problem.Maximization && curQuality > bestQuality.Value) {  
            bestQuality.Value = curQuality;  
        } else if(!Problem.Maximization && curQuality < bestQuality.Value) {  
            bestQuality.Value = curQuality;  
        }  
    }  
}
```



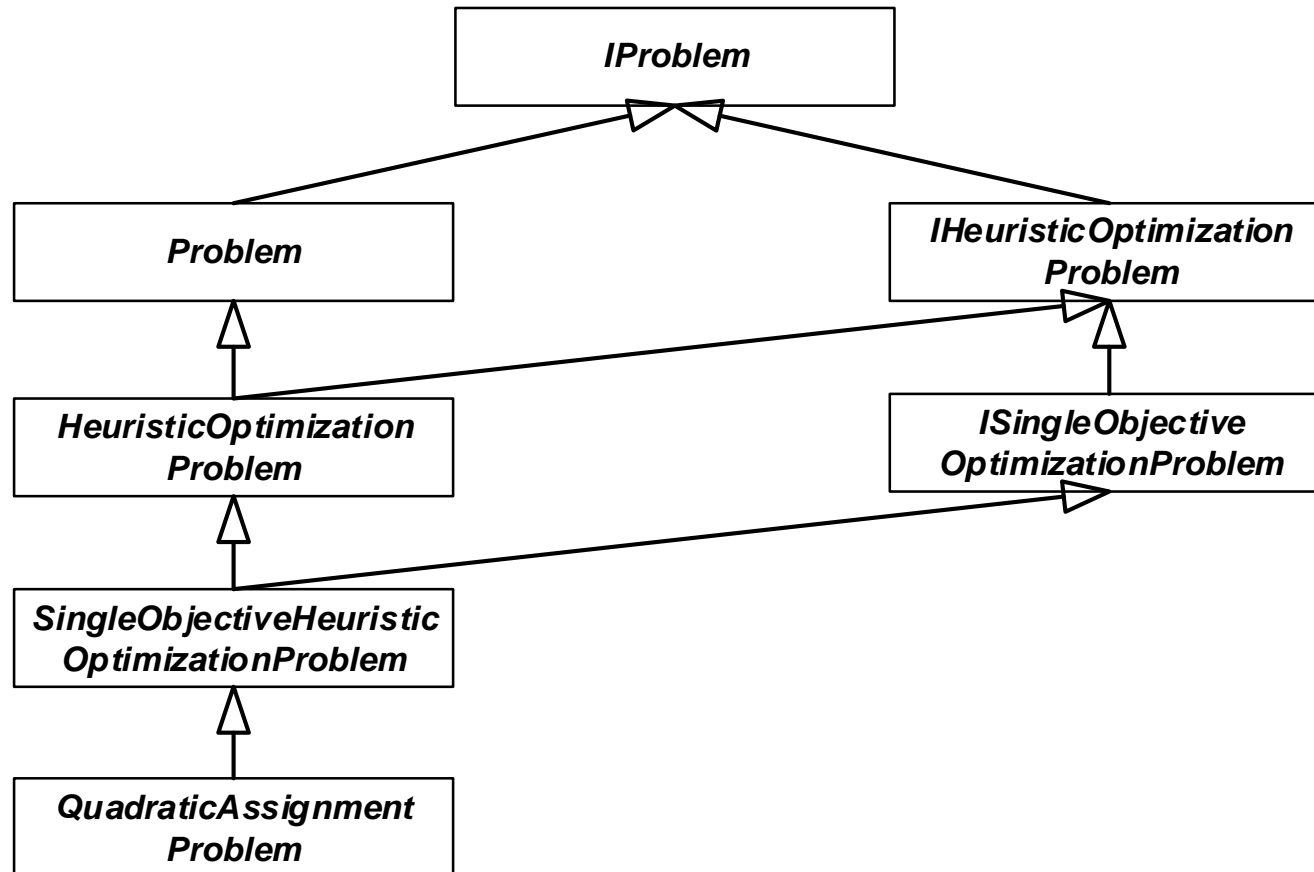
Problems

- Use encodings for representing solutions
- Encodings consist of solution candidate definitions and corresponding operators
- Problems contain
 - the evaluator
 - the solution creator
- Define maximization or minimization
- Contain the „problem data“ (e.g., a distance matrix, a simulation, a function definition), usually supplied by a problem instance provider
- Can be single- or multi-objective
- Configured with parameters

Problem Architecture



Base classes/interfaces for problems



Base classes/interfaces for problems

- `IProblem`:
 - Contains the operators collection; all operators that can be used by the problem, algorithm and user
- `IHeuristicOptimizationProblem`:
 - Defines solution creator and evaluator
- `Problem`,
`HeuristicOptimizationProblem` **and**
`Single/MultiObjectiveHeuristicOptimizationProblem` **provide abstract base classes**

Recap: What does a HL problem do?

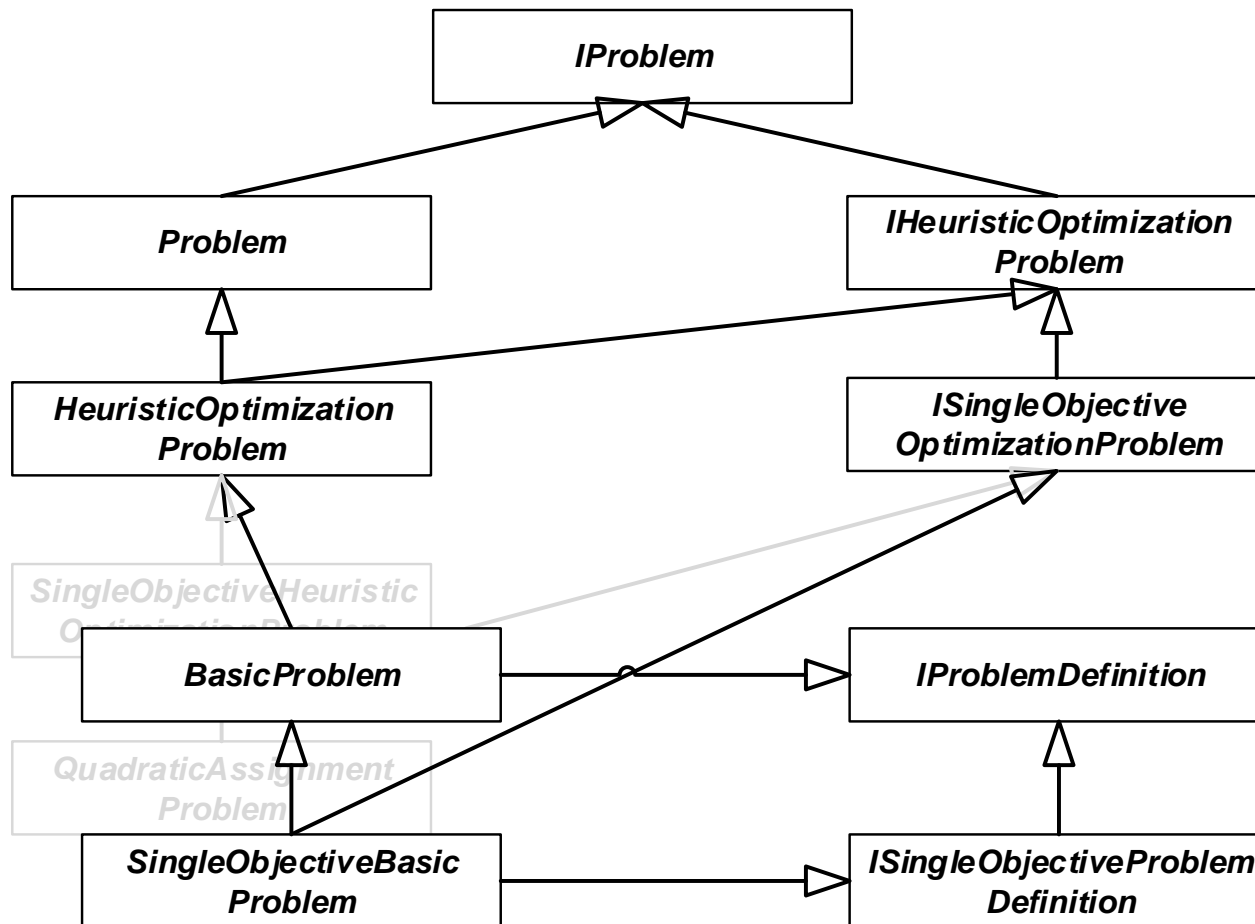


- Defines used encoding
- Defines single/multi objective
- Defines min/maximization
- Discovers correct operators
 - Are used by the algorithm
- Wires/parameterizes operators
- Wires/parameterizes parameters
- Loads problem data using a corresponding problem instance provider

BasicProblem

- Similar concept as `BasicAlgorithm`
- Makes implementing new problems easier
- No wiring/operators necessary
- Use automatic encoding configuration
- Don't work with all algorithm types, e.g., algorithms that use very specific operators
 - Simulated Annealing
 - Scatter Search
 - Particle Swarm Optimization

Base classes/interfaces for BasicProblem



BasicProblem - Interface

- Define encoding

```
MyNewProblem : SingleObjectiveBasicProblem<BinaryVectorEncoding>
```

- Define maximization or minimization

```
bool Maximization { get; }
```

- Evaluate a solution and return quality

```
double Evaluate(Individual individual, IRandom random);
```

BasicProblem - Interface

- Until now only GA variants can use the problem
- Implement neighbourhood function to also use trajectory-based metaheuristics

```
IEnumerable<Individual> GetNeighbors(Individual individual, IRandom random);
```

- Optional: Add analysis code for tracking results

```
void Analyze(Individual[] individuals, double[] qualities, ResultCollection results, IRandom random);
```

BasicProblem – Example: OneMax



```
class OneMaxProblem : SingleObjectiveBasicProblem<BinaryVectorEncoding> {  
    public OneMaxProblem() { }  
    [StorableConstructor]  
    protected OneMaxProblem(bool deserializing) : base(deserializing) {  
}  
  
    public OneMaxProblem(OneMaxProblem alg, Cloner cloner)  
        : base(alg, cloner) { }  
    public override IDepCloneable Clone(Cloner cloner) {  
        return new OneMaxProblem(this, cloner);  
    }  
  
    public override bool Maximization { get { return true; } }  
  
    public override double Evaluate(Individual individual,  
                                    IRandom random) {  
        return individual.BinaryVector().Count(b => b);  
    }  
}
```

Useful Links



<http://dev.heuristiclab.com/trac.fcgi/wiki/Documentation>

<http://dev.heuristiclab.com/trac.fcgi/wiki/Research>

heuristiclab@googlegroups.com

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