

Evolutionary Diversity Optimization Using Multi-Objective Indicators

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Recent work with Carola Doerr, Wanru Gao, Aneta Neumann, Frank Neumann (original slides by Frank Neumann)



2019: Best Paper Nominated

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Motivation

- Diversity plays a crucial role in evolutionary computation, where we evolve sets ("populations") of solutions
- Diversity
 - prevents premature convergence ("getting stuck early")
 - enables successful recombination/crossover
 - allows to compute set of Pareto optimal solutions for multi-objective problems

Diversity

- Majority of approaches consider diversity in the objective space.
- Ulrich/Thiele considered diversity in the search space (Tamara Ulrich's PhD thesis, ~2011).
- Diversity with respect to other properties (features) is useful in various domains.
- Potential source for confusion: connections to subset selection problems, facility location problems (Operations Research), multi-modal optimisation, ...

Goal:

- Compute a set of good solutions that differ in terms of interesting properties/features.
 - Think of (good) designs that vary with respect to important properties. → The objective space is not of immediate interest!

Application Areas

- Present a set of diverse high-quality solutions (instead of single one) to enable discussion for further refinement.
- See how good solutions distribute with respect to important features of solutions
- Understanding of algorithm performance with respect to important features through diverse problem instances
- Construction of diverse set of problem instances for algorithm selection.

Diversity of instances for TSP

• We want to construct a diverse set of TSP instances

Examples:

- Diverse set where a certain algorithm is performing badly (high approximation ratio) $\alpha_A(I) = A(I)/OPT(I)$
- Diverse set where two solvers are performing differently.



EA for evolving diverse instances for the Traveling Salesperson Problem

(Gao, Nallaperuma, Neumann (PPSN 16))

Algorithm 1. $(\mu + \lambda)$ - EA_D

- 1 Initialize the population P with μ TSP instances of approximation ratio at least α_h .
- **2** Let $C \subseteq P$ where $|C| = \lambda$.
- **3** For each $I \in C$, produce an offspring I' of I by mutation. If $\alpha_A(I') \ge \alpha_h$, add I' to P.
- 4 While $|P| > \mu$, remove an individual $I = \arg \min_{J \in P} d(J, P)$ uniformly at random.
- **5** Repeat step 2 to 4 until termination criterion is reached.

d(I,P) is the diversity contribution of instance I to the population P. Let I be an individual (tour) and f(I) be its feature value.

We assume that $f(I_1) \leq f(I_2) \leq \ldots \leq f(I_k)$ holds.

Reminder: α is used here just as a quality constraint, and survivor selection does not consider it, but only the diversity (contribution)



"Diversity" of a single solution:

$$d_{f_i}(I_i, P) = (f(I_i) - f(I_{i-1})) \times (f(I_{i+1}) - f(I_i))$$

Diversity of a population: $d'(I,P) = \sum_{i=1}^k (w_i imes d_{f_i}(I,P))$

Maximum: if solutions are equally spaced out, as this is then the sum of squares



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Box plots features of "easy/hard" TSP instances for 2-opt (with and without diversity optimization)

Feature values of evolved instances: From left to right:

- 1. Easy instances / only using α
- 2. Hard instances / only using α
- 3. Easy instances / feature diversity (α as quality constraint)
- 4. Hard instances / feature diversity (α as quality constraint)

Works for other features, too... but not for all.





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as targets

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Multiple features

- For 2 or more features, weightening of diversity contributions might not lead to good diversity.
- Results depend on chosen weightening.

Questions:

- What is a good diversity measure?
- What is the diversity optimisation goal?

Discrepancy ("the number of points in a volume should be proportionate to the volume")

For further investigations we assume feature values are in [0,1] (can be achieved through scaling)

Given a set of points
$$X := \{s^1, ..., s^n\}$$

with $S = [0, 1]^{d}$, s^1 ,..., $s^n \in S$

$$[a,b] := [a_1,b_1] \times \ldots \times [a_d,b_d]$$

 $\operatorname{Vol}([a,b]) - |X \cap [a,b]|/n$



 $D(X, \mathcal{B}) := \sup \{ \operatorname{Vol}([a, b]) - |X \cap [a, b]| / n \mid a \le b \in [0, 1]^d \}$

We consider special case of star discrepancy a=0^d

Example Runs Discrepancy each dot is one solution (read: 1 image) in the 2D feature space



Final population of one run (1000 iterations)All solutions during these 1000 iterations



All solutions during 10 independent runs



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Figure 4: Feature vectors for final population of $(\mu + \lambda)$ -EA_C (top) and $(\mu + \lambda)$ -EA_D (bottom) for images based on two features from left to right: (SDHue, Saturation), (Symmetry, Hue), (GCF, Smoothness).



 $(\mu + \lambda)$ - $EA_C(1)$ $(\mu + \lambda)$ - EA_D (2) $(\mu + \lambda)$ - $EA_T(3)$ std std std min mean stat min mean stat min mean stat $2^{(-)}, 3^{(-)}$ $1^{(+)}$ $1^{(+)}$ (f1, f2) 0.2014 0.3234 0.0595 0.1272 0.2038 0.1157 0.1119 0.1530 0.0269 $1^{(+)}.2^{(+)}$ $2^{(-)}, 3^{(-)}$ $1^{(+)}.3^{(-)}$ (f3,f4) 0.1964 0.2945 0.0497 0.1574 0.2280 0.0592 0.1051 0.1417 0.0179 $2^{(-)}, 3^{(-)}$ $1^{(+)}$ 1⁽⁺⁾ (f5, f6) 0.1363 0.0538 0.0234 0.1997 0.2769 0.0344 0.2025 0.1457 0.1800 $1^{(+)}$ 1(+) $2^{(-)}, 3^{(-)}$ 0.0613 0.1062 0.0422 (f1, f2, f3) 0.3389 0.4327 0.1513 0.3335 0.2253 0.2814 $2^{(-)}, 3^{(-)}$ 1⁽⁺⁾ 1⁽⁺⁾ (f1, f4, f3) 0.2754 0.3395 0.0483 0.2100 0.3118 0.1309 0.2224 0.2600 0.0123 $1^{(+)}$ $2^{(-)}, 3^{(-)}$ $1^{(+)}$ 0.0125 0.0841 0.2021 0.1467 (f5, f4, f2) 0.4775 0.6488 0.3007 0.1983 0.2229

Table 1: Statistics of discrepancy values for images. f1, f2, f3, f4, f5, f6 denote features SD-hue, Saturation, Symmetry, Hue, GCF and Smoothness, respectively.





Figure 5: Feature vectors for final population of $(\mu + \lambda)$ -EA_C (top) and $(\mu + \lambda)$ -EA_D (bottom) for TSP based on two feature from left to right: (angle_mean, mst_dists_mean), (centroid_mean_distance_to_centroid, mst_dists_mean), (mds_mean, mst_dists_mean)

Okay, so there is some diversity... but can we do better?

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TSP - Results

		$(\mu + \lambda)$	λ)-EA _C			$(\mu + \lambda)$	λ)-EA _D		$(\mu + \lambda)$ -EA _T				
	min	mean	std	stat	min	mean	std	stat	min	mean	std	stat	
(f1,f4)	0.4836	0.5535	0.0362	2 ⁽⁻⁾ ,3 ⁽⁻⁾	0.2229	0.2942	0.0512	1 ⁽⁺⁾ ,3 ⁽⁻⁾	0.2013	0.2354	0.0252	$1^{(+)}, 2^{(+)}$	
(f2, f4)	0.4657	0.5192	0.0256	$2^{(-)}, 3^{(-)}$	0.3229	0.3708	0.0414	$1^{(+)}, 3^{(-)}$	0.2816	0.3363	0.0435	$1^{(+)}, 2^{(+)}$	
(f3, f4)	0.5743	0.6296	0.0219	$2^{(-)}, 3^{(-)}$	0.3590	0.4422	0.0534	$1^{(+)}$	0.3831	0.4113	0.0175	$1^{(+)}$	
(f1, f3, f4)	0.7765	0.7997	0.0204	$2^{(-)}, 3^{(-)}$	0.4303	0.4585	0.0183	$1^{(+)}$	0.4372	0.4604	0.0422	$1^{(+)}$	
(f2, f3, f4)	0.7641	0.7962	0.0198	$2^{(-)}, 3^{(-)}$	0.4197	0.4563	0.0215	$1^{(+)}$	0.3730	0.4514	0.0327	$1^{(+)}$	
(f1, f2, f3)	0.7593	0.7836	0.0111	$2^{(-)},3^{(-)}$	0.3900	0.4095	0.0160	$1^{(+)}$	0.3547	0.3988	0.0217	$1^{(+)}$	

Table 2: Statistics of discrepancy values for TSP. f1, f2, f3, f4 denote the feature angle_mean, centroid_mean_dist_centroid, nnds_mean, mst_dists_mean respectively.

Evolutionary diversity optimization using multi-objective indicators

(A. Neumann, W. Gao, M. Wagner, F. Neumann, GECCO 2019)

Indicator-based Multi-Objective Optimization

- Let I be a search point
 - f: $X \to R^d$ a function that assigns to each search point I an objective vector
 - q: $X \rightarrow R^e$ be a function measures constraint violations
- An indicator Ind: $2^X \rightarrow R$ measures the quality of a given set of search points



Indicator-Based Diversity Optimisation

- Let I be a search point
 - f: X \rightarrow R^d a function that assigns to each search point a feature vector
 - q: X → R be a function assigning a quality score to each I ∈ X e.g.: require q(I) ≥ α for all "good" solutions (constraint)
- Define Ind: $2^X \rightarrow R$ which measures the diversity of a given set of search points.

Goal:

Compute set $P = \{I_1, ..., I_\mu\}$ of μ solutions maximizing (minimizing) Ind among all sets of μ solutions under the condition that $q(I) \ge \alpha$ holds for all $I \in P$, where α is a given quality threshold.

Multi-Objective Indicators

Popular indicators in multi-objective optimization:

• Hypervolume (HYP)

$$HYP(S,r) = VOL\left(\cup_{(s_1,\ldots,s_d)\in S} [r_1,s_1] \times \cdots [r_d,s_d]\right)$$

• Inverted generational distance (IGD) (with respect to reference set R)

$$IGD(R,S) = \frac{1}{|R|} \sum_{r \in R} \min_{s \in S} d(r,s),$$

• Additive epsilon approximation (EPS) (with respect to reference set R)

$$\alpha(R,S) := \max_{r \in R} \min_{s \in S} \max_{1 \le i \le d} (s_i - r_i).$$

How to use Multi-Objective Indicators

- Diversity Optimisation aims to compute a diverse set of solutions for a given single-objective problem
- Multi-Objective indicators guide the search towards a diverse set of Pareto optimal solutions. (read: some vectors are better than others, but we do not want this in diversity optimisation)

Use of multi-objective indicators:

- Transform feature vectors of search points to make them incomparable.
- Apply multi-objective indicators after transformation has occurred.

Transformations (1/2)

For 2 features (transform into 3D) as follows:

- Place the unit square with its original x/y-coordinates in the three- dimensional space using z = 0.
- We rotate it around the x and y axis by 45 degrees each time.
- Translate it such that the centre point of the transformed unit square is at (sqrt(2)/4)



Transformations (2/2)

For d features:

• Double the number of dimensions to make vectors incomparable:



Algorithm

Algorithm 1: $(\mu + \lambda)$ -*EA*_D

- 1 Initialize the population *P* with μ instances of quality at least α .
- ² Let $C \subseteq P$ where $|C| = \lambda$.
- ³ For each $I \in C$, produce an offspring I' of I by mutation. If $q(I') \ge \alpha$, add I' to P.
- 4 While $|P| > \mu$, remove an individual with the smallest loss to the diversity indicator *D*.
- ⁵ Repeat step 2 to 4 until termination criterion is reached.

In plain English: it's a population-based EA that (1) mutates lambda individuals in each generation, and (2) considers diversity to select the survivors.







0.3

0.72

0.722

Symmetry

0.724

0.726

0.5

0.52

0.54

SDHue

0.56

0.58

0.6

0.027 0.0275

0.0255

0.025

0.026 0.0265

GCF





법 0.46

S 0.45

0.44

0.43 0.42

0.47

0.46

8 0.45

Satural 870

0.43

0.42 -0.48

0.5 0.52 0.54 0.56 0.58

SDHue

0.4

0.45

0.5





0.0245

0.025

GCD

0.027

0.026

hyp 0.6628

0.0255





0.6



0.74









29









discrepancy 0.2622

















GCF

0.027

hyp 0.6628





0.52

0.48 0.46

ng S 0.44

0.42

0.4

0.5

0.4

0.45 0.5 0.55

AHYP

 Ξ

discrepancy 0.2568

hyp 0.6912

0.65

igd 0.009

0.7

0.6

SDHue

discrepancy 0.1767 hyp 0.3423



0.45

0.4

₽ 10.35

0.

0.25



0.027

0.026

0.0255

igd 0.0011

eps 0.3956

• • • •

0.027 0.0275

0.025 0.0255 0.026 0.0265 0.027 0.0275

GCF

discrepancy 0.2299

0.0255

0.026 0.0265

GCF







discrepancy 0.2262







Not locally sensitive, even when using the vector of all ref.-grid approx.

Results Images

2-feature combinations

	EA_{HYP-2D} (1)			A _{HYP-2D} (1)	EA_{HYP} (2)			EA _{IGD} (3)				H	EA_{EPS} (4)	EA_{DIS} (5)		
		mean	st	stat	mean	st	stat	mean	st	stat	mean	st	stat	mean	st	stat
A	f_{1}, f_{2}	0.347	0.004	$4^{(+)},5^{(+)}$	0.382	0.007	$3^{(+)},4^{(+)},5^{(+)}$	0.335	0.003	$2^{(-)},5^{(+)}$	0.198	0.019	$1^{(-)},2^{(-)}$	0.112	0.030	$1^{(-)},2^{(-)},3^{(-)}$
ę.	f_{3}, f_{4}	0.344	0.004	$2^{(+)},4^{(+)},5^{(+)}$	0.268	0.014	$1^{(-)},3^{(-)},4^{(+)},5^{(+)}$	0.339	0.004	$2^{(+)}, 4^{(+)}, 5^{(+)}$	0.221	0.015	$1^{(-)},2^{(-)},3^{(-)}$	0.105	0.025	$1^{(-)},2^{(-)},3^{(-)}$
E	f_{5}, f_{6}	0.350	0.007	$2^{(+)},3^{(+)},4^{(+)},5^{(+)}$	0.342	0.004	$1^{(-)},4^{(+)},5^{(+)}$	0.332	0.004	$1^{(-)},4^{(+)},5^{(+)}$	0.220	0.045	$1^{(-)},2^{(-)},3^{(-)}$	0.134	0.016	$1^{(-)},2^{(-)},3^{(-)}$
۵.	f_{1}, f_{2}	0.525	0.012	$3^{(+)},4^{(+)},5^{(+)}$	0.693	0.013	$3^{(+)},4^{(+)},5^{(+)}$	0.374	0.006	$1^{(-)}, 2^{(-)}, 4^{(+)}$	0.344	0.003	$1^{(-)}, 2^{(-)}, 3^{(-)}$	0.363	0.014	$1^{(-)}, 2^{(-)}$
Σ	f_{3}, f_{4}	0.500	0.007	$3^{(+)},4^{(+)},5^{(+)}$	0.681	0.010	$3^{(+)},4^{(+)},5^{(+)}$	0.268	0.072	$1^{(-)}, 2^{(-)}, 4^{(+)}, 5^{(+)}$	0.280	0.010	$1^{(-)},2^{(-)},3^{(-)}$	0.267	0.014	$1^{(-)},2^{(-)},3^{(-)}$
щ	f_{5}, f_{6}	0.518	0.012	$2^{(-)}, 4^{(+)}, 5^{(+)}$	0.663	0.010	$1^{(+)},3^{(+)},4^{(+)},5^{(+)}$	0.335	0.004	$2^{(-)}, 4^{(+)}$	0.317	0.006	$1^{(-)},2^{(-)},3^{(-)}$	0.327	0.008	$1^{(-)},2^{(-)}$
~	f_{1}, f_{2}	0.001	0.335	$2^{(+)}, 4^{(+)}, 5^{(+)}$	0.003	0.000	$1^{(-)},3^{(-)}$	0.001	0.000	$2^{(+)}, 4^{(+)}, 5^{(+)}$	0.003	0.000	$1^{(-)},3^{(-)},5^{(+)}$	0.005	0.001	$1^{(-)},3^{(-)},4^{(-)}$
5	f_{3}, f_{4}	0.001	0.339	$2^{(+)},4^{(+)},5^{(+)}$	0.004	0.000	$1^{(-)},3^{(-)},5^{(+)}$	0.001	0.000	$2^{(+)},4^{(+)},5^{(+)}$	0.003	0.000	$1^{(-)},3^{(-)},5^{(+)}$	0.005	0.001	$1^{(-)}, 2^{(-)}, 3^{(-)}, 4^{(-)}$
_	f_{5}, f_{6}	0.002	0.332	$2^{(+)},5^{(+)}$	0.007	0.000	$1^{(-)},3^{(-)},4^{(-)},5^{(-)}$	0.001	0.000	$2^{(+)}, 4^{(+)}, 5^{(+)}$	0.003	0.001	$2^{(+)}, 3^{(-)}$	0.004	0.001	$1^{(-)},2^{(+)},3^{(-)}$
~	f_{1}, f_{2}	0.190	0.198	$2^{(+)},4^{(+)},5^{(+)}$	0.498	0.011	$1^{(-)}, 3^{(-)}$	0.194	0.032	$2^{(+)},4^{(+)},5^{(+)}$	0.402	0.039	$1^{(-)},3^{(-)},5^{(+)}$	0.600	0.106	$1^{(-)},3^{(-)},4^{(-)}$
Ĥ	f_{3}, f_{4}	0.198	0.221	$2^{(+)},4^{(+)},5^{(+)}$	0.569	0.016	$1^{(-)},3^{(-)}$	0.208	0.035	$2^{(+)},4^{(+)},5^{(+)}$	0.418	0.036	$1^{(-)},3^{(-)},5^{(+)}$	0.615	0.069	$1^{(-)},3^{(-)},4^{(-)}$
_	f_{5}, f_{6}	0.125	0.220	$2^{(+)},4^{(+)},5^{(+)}$	0.946	0.001	$1^{(-)},3^{(-)},4^{(-)}$	0.225	0.064	$2^{(+)}, 4^{(+)}, 5^{(+)}$	0.397	0.110	$1^{(-)},2^{(+)},3^{(-)}$	0.587	0.063	$1^{(-)},3^{(-)}$
~	f_{1}, f_{2}	0.171	0.018	$2^{(+)},4^{(+)},5^{(+)}$	0.257	0.010	$1^{(-)},4^{(+)}$	0.201	0.031	$4^{(+)},5^{(+)}$	0.686	0.064	$1^{(-)},2^{(-)},3^{(-)},5^{(-)}$	0.204	0.116	$1^{(-)},3^{(-)},4^{(+)}$
DI5	f_{3}, f_{4}	0.234	0.031	$4^{(+)}$	0.273	0.041	$3^{(-)},4^{(+)},5^{(-)}$	0.198	0.017	$2^{(+)},4^{(+)}$	0.606	0.054	$1^{(-)}, 2^{(-)}, 3^{(-)}, 5^{(-)}$	0.228	0.059	$2^{(+)},4^{(+)}$
	f_{5}, f_{6}	0.221	0.026	$4^{(+)}$	0.263	0.070	$3^{(-)},4^{(+)},5^{(-)}$	0.205	0.055	$2^{(+)}, 4^{(+)}$	0.633	0.158	$1^{(-)},2^{(-)},3^{(-)},5^{(-)}$	0.203	0.054	$2^{(+)}, 4^{(+)}$

3-feature combinations_{discrepancy 0.1389}

			0.5	00	•							
			EA _{HYP}	(1)		EA _{IGD}	(2)	EA _{DIS} (3)				
		mean	st	stat	mean	st	stat	mean	st	stat		
Ь	f_1, f_2, f_3	0.5251	0.0122	$2^{(+)},3^{(+)}$	0.2096	0.0018	1 ⁽⁻⁾ ,3 ⁽⁻⁾	0.2196	0.0110	$1^{(-)}, 2^{(+)}$		
HΥ	f_1, f_4, f_3	0.4998	0.0071	$2^{(+)},3^{(+)}$	0.2142	0.0036	1 ⁽⁻⁾ ,3 ⁽⁻⁾	0.2286	0.0034	$1^{(-)}, 2^{(+)}$		
	f_{5}, f_{4}, f_{2}	0.5181	0.0122	$2^{(+)},3^{(+)}$	0.1785	0.0017	$1^{(-)}, 3^{(-)}$	0.1961	0.0023	$1^{(-)}, 2^{(+)}$		
\sim	f_1, f_2, f_3	0.0146	0.0001	$2^{(-)},3^{(+)}$	0.0067	0.0003	$1^{(+)},3^{(+)}$	0.0148	0.0003	$1^{(-)}, 2^{(-)}$		
IGI	f_1, f_4, f_3	0.0150	0.0001	$2^{(-)}$	0.0074	0.0002	$1^{(+)},3^{(+)}$	0.0151	0.0001	$2^{(-)}$		
	f_{5}, f_{4}, f_{2}	0.0193	0.0001	$2^{(-)},3^{(+)}$	0.0062	0.0002	$1^{(+)},3^{(+)}$	0.0199	0.0007	1 ⁽⁻⁾ ,2 ⁽⁻⁾		
~	f_1, f_2, f_3	0.3554	0.0458	$2^{(+)},3^{(-)}$	0.3809	0.0522	1 ⁽⁻⁾ ,3 ⁽⁻⁾	0.3350	0.1002	$1^{(+)},2^{(+)}$		
DIS	f_1, f_4, f_3	0.3493	0.0532	$2^{(-)}$	0.2860	0.0342	$1^{(+)},3^{(+)}$	0.3118	0.1309	$2^{(-)}$		
	f_{5}, f_{4}, f_{2}	0.4237	0.0643	$2^{(-)}, 3^{(-)}$	0.3227	0.0557	$1^{(+)}, 3^{(-)}$	0.3007	0.1467	$1^{(+)}, 2^{(+)}$		
			0.4	0.45	0.5	0.55 SDHue	0.6	0.65	0.7			

30 independent runs per setup

Multi-Objective Indicators (TSP)



Not locally sensitive, even when using the vector of all ref.-grid approx.

Results TSP

2-feature combinations

	EA_{HYP-2D} (1)			EA_{HYP} (2)			EA _{IGD} (3)			EA_{EPS} (4)			EA _{DIS} (5)			
		mean	st	stat	mean	st	stat	mean	st	stat	mean	st	stat	mean	st	stat
2D	f_1, f_4	0.338	2E-3	$2^{(+)},4^{(+)},5^{(+)}$	0.309	4E-3	$1^{(-)},4^{(+)}$	0.331	3E-3	$4^{(+)},5^{(+)}$	0.190	1E-3	$1^{(-)},2^{(-)},3^{(-)}$	0.256	1E-2	$1^{(-)},3^{(-)}$
Ę	f_{2}, f_{4}	0.317	3E-3	$2^{(+)},4^{(+)},5^{(+)}$	0.303	5E-3	$1^{(-)},3^{(-)},4^{(+)}$	0.316	3E-3	$2^{(+)},4^{(+)},5^{(+)}$	0.178	1E-7	$1^{(-)},2^{(-)},3^{(-)}$	0.252	1E-2	$1^{(-)},3^{(-)}$
H	f_3, f_4	0.303	2E-2	$2^{(+)}, 4^{(+)}, 5^{(+)}$	0.296	5E-3	$1^{(-)},3^{(-)},4^{(+)},5^{(+)}$	0.304	2E-2	$2^{(+)}, 4^{(+)}, 5^{(+)}$	0.190	2E-3	$1^{(-)},2^{(-)},3^{(-)}$	0.238	2E-2	$1^{(-)},2^{(-)},3^{(-)}$
۰.	f_{1}, f_{4}	0.645	5E-3	$4^{(+)},5^{(+)}$	0.638	7E-3	$4^{(+)},5^{(+)}$	0.639	6E-3	$4^{(+)},5^{(+)}$	0.424	2E-3	$1^{(-)},2^{(-)},3^{(-)}$	0.529	3E-2	$1^{(-)},2^{(-)},3^{(-)}$
ΤX	f_{2}, f_{4}	0.609	7E-3	$2^{(-)},4^{(+)},5^{(+)}$	0.632	1E-2	$1^{(+)},4^{(+)},5^{(+)}$	0.621	6E-3	$4^{(+)},5^{(+)}$	0.398	1E-6	$1^{(-)},2^{(-)},3^{(-)}$	0.505	2E-2	$1^{(-)},2^{(-)},3^{(-)}$
щ	f_{3}, f_{4}	0.584	3E-2	$2^{(-)}, 4^{(+)}$	0.621	9E-3	$1^{(+)},3^{(+)},4^{(+)},5^{(+)}$	0.595	4E-2	$2^{(-)}, 4^{(+)}, 5^{(+)}$	0.410	2E-3	$1^{(-)}, 2^{(-)}, 3^{(-)}$	0.485	3E-2	$2^{(-)},3^{(-)}$
\sim	f_{1}, f_{4}	0.001	2E-5	$4^{(+)},5^{(+)}$	0.001	6E-5	$3^{(-)},4^{(+)}$	0.001	4E-5	$2^{(+)},4^{(+)},5^{(+)}$	0.003	2E-5	$1^{(-)},2^{(-)},3^{(-)}$	0.002	2E-4	1(-),3(-)
Β	f_2, f_4	0.001	3E-5	$2^{(+)},4^{(+)},5^{(+)}$	0.002	6E-5	$1^{(-)},3^{(-)},4^{(+)}$	0.001	3E-5	$2^{(+)},4^{(+)},5^{(+)}$	0.003	2E-10	$1^{(-)},2^{(-)},3^{(-)}$	0.002	2E-4	$1^{(-)},3^{(-)}$
_	f_{3}, f_{4}	0.002	3E-4	$4^{(+)},5^{(+)}$	0.002	6E-5	$3^{(-)},4^{(+)},5^{(+)}$	0.002	3E-4	$2^{(+)}, 4^{(+)}, 5^{(+)}$	0.003	3E-5	$1^{(-)},2^{(-)},3^{(-)}$	0.003	3E-4	$1^{(-)},2^{(-)},3^{(-)}$
~	f_{1}, f_{4}	0.196	2E-2	$2^{(+)},4^{(+)},5^{(+)}$	0.249	2E-2	$1^{(-)},3^{(-)},4^{(+)}$	0.189	2E-2	$2^{(+)},4^{(+)},5^{(+)}$	0.423	1E-3	$1^{(-)},2^{(-)},3^{(-)}$	0.345	4E-2	1(-),3(-)
Ë	f_2, f_4	0.226	8E-3	$2^{(+)},4^{(+)},5^{(+)}$	0.256	2E-2	$1^{(-)},3^{(-)},4^{(+)},5^{(+)}$	0.228	1E-2	$2^{(+)},4^{(+)},5^{(+)}$	0.499	2E-16	$1^{(-)},2^{(-)},3^{(-)}$	0.360	5E-2	$1^{(-)},2^{(-)},3^{(-)}$
	f_{3}, f_{4}	0.260	4E-2	$4^{(+)},5^{(+)}$	0.278	2E-2	$4^{(+)},5^{(+)}$	0.265	4E-2	$4^{(+)},5^{(+)}$	0.477	3E-3	$1^{(-)},2^{(-)},3^{(-)}$	0.368	5E-2	$1^{(-)},2^{(-)},3^{(-)}$
	f_{1}, f_{4}	0.222	2E-2	$2^{(+)},4^{(+)},5^{(+)}$	0.353	2E-2	$1^{(-)},3^{(-)},4^{(+)}$	0.249	2E-2	$2^{(+)},4^{(+)}$	0.589	4E-3	$1^{(-)},2^{(-)},3^{(-)},5^{(-)}$	0.292	5E-2	1(-),4(+)
Ĩ	f_2, f_4	0.230	2E-2	$2^{(+)},4^{(+)},5^{(+)}$	0.274	2E-2	$1^{(-)},4^{(+)},5^{(+)}$	0.252	1E-3	$4^{(+)},5^{(+)}$	0.609	1E-16	$1^{(-)}, 2^{(-)}, 3^{(-)}, 5^{(-)}$	0.336	4E-2	$1^{(-)},2^{(-)},3^{(-)},4^{(+)}$
	f_3, f_4	0.418	6E-2	$4^{(+)}$	0.416	3E-2	$4^{(+)}$	0.401	7E-2	$4^{(+)},5^{(+)}$	0.719	6E-3	$1^{(-)},2^{(-)},3^{(-)},5^{(-)}$	0.448	9E-2	$3^{(-)},4^{(+)}$

3-feature combinations

		E	EA _{HYI}	P (1)	Η	EA _{IGE}	(2)	EA_{DIS} (3)			
		mean	st	stat	mean	st	stat	mean	st	stat	
പ	f_1, f_2, f_3	0.4511	1E-2	$2^{(+)},3^{(+)}$	0.4261	7E-3	1 ⁽⁻⁾ ,3 ⁽⁺⁾	0.3385	6E-3	1 ⁽⁻⁾ ,2 ⁽⁻⁾	
ΗX	f_1, f_3, f_4	0.4579	8E-3	$2^{(+)},3^{(+)}$	0.4260	6E-3	1 ⁽⁻⁾ ,3 ⁽⁺⁾	0.3430	6E-3	$1^{(-)}, 2^{(-)}$	
	f_2, f_3, f_4	0.4478	8E-3	$2^{(+)},3^{(+)}$	0.4262	6E-3	$1^{(-)}, 3^{(+)}$	0.3430	6E-3	1 ⁽⁻⁾ ,2 ⁽⁻⁾	
_	f_{1}, f_{2}, f_{3}	0.0083	3E-4	$2^{(-)}, 3^{(+)}$	0.0075	2E-4	1 ⁽⁺⁾ ,3 ⁽⁺⁾	0.0110	1E-4	$1^{(-)}, 2^{(-)}$	
IGL	f_1, f_3, f_4	0.0082	2E-4	$2^{(-)},3^{(+)}$	0.0077	1E-4	$2^{(+)},3^{(+)}$	0.0107	1E-4	1 ⁽⁻⁾ ,2 ⁽⁻⁾	
	f_2, f_3, f_4	0.0086	2E-4	$2^{(-)}, 3^{(+)}$	0.0080	2E-2	$2^{(+)},3^{(+)}$	0.0112	8E-5	1 ⁽⁻⁾ ,2 ⁽⁻⁾	
	f_{1}, f_{2}, f_{3}	0.4115	3E-2	2 ⁽⁺⁾ ,3 ⁽⁺⁾	0.4839	3E-2	1(-),3(-)	0.4399	2E-2	1 ⁽⁻⁾ ,2 ⁽⁺⁾	
DIS	f_1, f_3, f_4	0.5220	4E-2	3(-)	0.5474	3E-2	3 ⁽⁻⁾	0.4757	2E-2	$1^{(+)}, 2^{(+)}$	
	f_2, f_3, f_4	0.4669	3E-2	$2^{(+)}$	0.5111	3E-2	1 ⁽⁻⁾ ,3 ⁽⁻⁾	0.4667	2E-2	$2^{(+)}$	

In summary:

- EA_{HYP} and EA_{IGD} perform best
- Beats our GECCO'18 results (discrepancy theory)

30 independent runs per setup

Some of the next questions to answer:

- What type of features are good to characterize problem instances of a given problem (e.g. TSP) for a particular algorithm.
- What is a good diversity measure?
- What is the runtime behavior of EAs maximizing searchspace/feature diversity?
- How do we compute diverse sets of high-quality solutions for important combinatorial optimization problems?
- How do we change state of the art solvers to compute diverse sets of solutions (instead of a single one)
- We provide code: <u>https://tinyurl.com/geccoDiversity</u> (Java code, Matlab wrapper provided)
- Email: <u>markus.wagner@adelaide.edu.au</u>