Using External Archive for Improved Performance in Multi-Objective Optimization

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November 26, 2018

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Abstract

It is shown that the use of an external archive, purely for storage purposes, can bring substantial benefits in multi-objective optimization. A new scheme for archive management for the above purpose is described. The new scheme is combined with the NSGA-II algorithm for solving two multi-objective optimization problems, and it is demonstrated that this combination gives significantly improved sets of Pareto-optimal solutions. The additional computational effort because of the external archive is found to be insignificant when the objective functions are expensive to evaluate.

1 Introduction

An external archive for storing non-dominated solutions plays an important role in a variety of multi-objective evolutionary algorithms (MOEAs). In algorithms based on the genetic algorithm (GA), an external archive is generally used to store the non-dominated solutions and propagate them to the next generation through a suitable selection mechanism [1]-[15]. In algorithms based on particle swarm optimization (PSO), an external archive is used in the selection of the globally best particle [16]-[21]. In some of the evolutionary algorithms (e.g., [4], [10], [17]), the external archive also serves as the final output, i.e., the Pareto-optimal solution set.

It is the purpose of this paper to show that an external archive, even when used purely for storage, can lead to a significant improvement in the output, viz., the set of Pareto-optimal solutions, of an MOEA. In particular, we take NSGA-II [22], one of the industry-standard MOEAs, as an example and present results for some multi-objective optimization problems, with and without an external archive, to demonstrate the advantage of using an external archive.

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The paper is organized as follows. In Section 2 we present a brief review of the existing schemes for external archive management. In Section 3 we discuss a new scheme for archive management which is efficient in terms of memory requirement. In Section 4 we describe a new algorithm which is a simple combination of the NSGA-II algorithm and the archive management scheme of Section 3. Finally, results obtained with the new algorithm are compared with NSGA-II in Section 5.

2 Archive Management: Review

The various archiving strategies reported in the literature for multi-objective optimization may be broadly categorized as follows.

(a) Unconstrained archive: In this case, the archive is not limited, i.e., it can hold any number of solutions (see [1], [8], [18], for example). This scheme has the obvious advantage that all desirable (non-dominated) solutions are preserved, and the efficacy of the search process is not compromised on account of limited archive size. However, the memory requirement for this approach is clearly larger as compared to a limited archive. Equally important, the archive operations are more time-consuming due to a larger number of archive members. Special data structures can be employed [8] to speed up computations related to the archive.

In a practical situation, an unlimited archive is generally not required from the utility perspective as long as a sufficiently large number of well-spread Pareto-optimal solutions are produced by the concerned MOEA. It is therefore more common to employ a limited archive.

(b) Limited archive: In this case, an upper limit ($N_A^{\text{max}}$) is placed on the total number of solutions to be accommodated in the external archive. To decide whether to admit a new candidate ($C$) into the archive, it is compared with the existing solutions ($A_i$) in the archive. If $C$ is dominated by each $A_i$, the archive remains unchanged. If $C$ dominates any of the archive solutions, they are removed from the archive and $C$ is admitted. In the situation where the archive is full (i.e., it has $N_A^{\text{max}}$ solutions already)
and $C$ is non-dominated with respect to each $A_i$, one solution needs to be removed before admitting $C$. In other words, the archive needs to be “pruned” or “truncated.”

Depending on how the non-dominated solutions are organized in the archive, we can have the following sub-divisions of limited archive schemes.

(i) Archive with hypergrid: In this scheme, the archive is divided into an $M$-dimensional [3, 5, 17, 21] or $L$-dimensional [3] “hypergrid” where $M$ is the number of objective functions and $L$ is the number of decision variables. The smallest unit or cell of the hypergrid is called “hypercube” or “hyperbox.” For pruning of the archive, some measure of the density of solutions in the hypercubes is used, and a solution from a hypercube with a higher density is preferred for removal. In Section 3, we will look at the hypergrid scheme of [17] in more detail.

(ii) Archive without hypergrid: In this case, the non-dominated solutions are stored as $N_A$ individual solutions and are not organized into hypercubes. Various approaches have been used for pruning, such as clustering [2, 10], distance to the closest neighbour [3], and crowding distance [9, 10, 12, 15, 20], the intention always being to remove a solution from a dense region of the archive.

Hypergrid-based archive management schemes are attractive from the computational perspective since they involve only local calculations for pruning, and in the simplest case, plain counting of solutions in a given hypercube [17].

### 3 Archive Management: New Scheme

In this section, we present a new scheme for archive management. Before describing the new scheme, however, it is instructive to look at the scheme used in the MOPSO algorithm [17]. Fig. 1(a) shows a hypergrid example for minimisation of two objective functions $f_1$ and $f_2$, with $N_{f_1} = 8$ and $N_{f_2} = 10$, where $N_{f_k}$ is the number of divisions for the $k^{th}$ objective function. The crosses in the figure represent the non-dominated solutions in the archive.

If a new candidate being considered for entry into the archive falls inside the current hypergrid – the outer rectangle in Fig. 1(a) – no changes are required in the hypergrid boundaries. If it falls outside (see the solution marked as “new candidate” in the figure), the hypergrid boundaries need to be recalculated, and the existing solutions in the hypergrid need to be relocated, as some of them may now fall in a different hypercube (see Fig. 1(b)).

In practice, this grid recalculation would be required more frequently in the initial stages of the MOEA; as the algorithm converges, the hypergrid boundaries would tend to become constant. Nevertheless, a hypergrid scheme which does not require recalculation of the boundaries is desirable.

Another important aspect of hypergrid management is memory requirement. Let $N_{sols}^{max}$ be the maximum number of solutions allowed in a given hypercube. In that case, we need to allocate memory for $N_{sols}^{max}N_{f_1}N_{f_2}$ solutions for $M = 2$ and for $N_{sols}^{max} \times \prod_{k=1}^{M} N_{f_k}$ solutions in the general case. Of these hypercubes, only a small fraction (typically 10 to 20 %) would be occupied, and in that sense, improvement in memory utilization is desirable.

With these two improvements in mind, viz., avoiding grid boundary recalculation and more efficient use of memory, we propose the following hypergrid management scheme.

![Figure 1: Schematic diagram showing the hypergrid (a) before and (b) after a new candidate lying outside the current hypergrid is admitted in [17].](image-url)
In the new scheme, shown in Fig. 2, the hypergrid does not have boundaries. Each hypercube is characterized by \( M \) indices governed by the position of the hypercube and two parameters for each of the objective functions: a reference value \( f^{\text{ref}}_k \) and a spacing \( \Delta f_k \). A maximum of \( N_{\text{cells}}^{\max} \) hypercubes (cells) are allowed, and each hypercube can hold up to \( N_{\text{sols}}^{\max} \) solutions. Memory allocation for \( N_{\text{cells}}^{\max} \times N_{\text{sols}}^{\max} \) solutions is required in this scheme, which we will refer to as the “fixed hypergrid” (FH) scheme.

Note that the parameter \( N_{\text{cells}}^{\max} \) needs to be only as large as the maximum number of occupied cells during the evolution of the population. The advantage of the FH scheme can be seen from the results shown in Fig. 3 for the CTP1 two-objective problem [22]. At the end of the first iteration, we see that 9 hypercubes (cells) have non-dominated solutions (indicated by squares in the figure). As the evolutionary algorithm progresses, some of the previously occupied cells can become empty and some additional cells can become occupied because of new non-dominated solutions appearing in the archive. After the second iteration, four of the previously occupied cells have become empty, two new cells have become occupied, and the total number of cells is 11. At the end of the 40th iteration, the number of occupied cells is 15, and the number of empty cells (which were occupied at some point) is 9. We would therefore require storage for 15 cells if empty cells are removed during the evolution and 24 if they are not. In contrast, with the adaptive grid scheme described earlier (Fig. 1), we would have started with a grid of, say 10 \( \times \) 8 (assuming roughly the same resolution as in Fig. 2) and kept on changing it as new solutions joined the archive.

The FH scheme requires some parameters to be specified by the user, viz., a reference (\( f^{\text{ref}}_k \)) and resolution (\( \Delta f_k \)) for each objective function, maximum number of cells (\( N_{\text{cells}}^{\max} \)), and maximum number of solutions for each cell (\( N_{\text{sols}}^{\max} \)). In practice, the user may have sufficient knowledge about the optimization problem, enabling a judicious choice for the parameters. If not, the user can use a relatively coarse grid (large values of \( \Delta f_k \)) and then fine-tune the parameters.

It is possible during the initial stages of the MOEA that a large number of cells, which were once occupied, become empty later because of new non-dominated solutions entering the archive. As new cells get occupied, the total number of cells (both occupied and empty) may exceed \( N_{\text{cells}}^{\max} \). When that happens, we can “pack” the hypergrid by removing the empty cells, as shown in Fig. 4. After the packing operation, the total number of cells would become equal to the number of occupied cells.

Fig. 5 illustrates how \( N_{\text{cells}}^{\max} \) affects the total number of cells for the CTP1 example. For \( N_{\text{cells}}^{\max} = 25 \), packing does not take place because the total number of cells is always less than \( N_{\text{cells}}^{\max} \). For \( N_{\text{cells}}^{\max} = 20 \), the total number of cells exceeds \( N_{\text{cells}}^{\max} \) at the 6th iteration, and therefore a packing step is carried out, i.e., the vacant cells are removed.

4 NSGA-II with External Archive

The FH scheme can be easily combined, purely as a storage mechanism, with an existing MOEA. We choose NSGA-II (real-coded), one of the industry-standard MOEAs, for this purpose. The resulting algorithm (see Algorithm 1) will be referred to as NSGA-II-FH, i.e., NSGA-II with fixed hypergrid. The only new step in this algorithm, as compared to the NSGA-II algorithm, is step 13, that of updating the archive. Note that the archive does not participate in the evolution of the population; it only stores non-dominated individuals from the population in a cumulative manner, as and when they become available.

Algorithm 2 describes the archive update procedure. The operations involved in archive update are comparisons (to check dominance) and copying of decision variable and objective function values when a new solution is admitted into the archive. The FH scheme has the advantage that it does not require recalculation of hypergrid boundaries. However, locating \( j_{\text{cell}} \) corresponding to a population member \( i_{\text{pop}} \) (step 14 in Algorithm 2)
Figure 3: Illustration of the fixed grid scheme using the CTP1 two-objective problem [22]. The real-coded NSGA-II algorithm with a population size of $N = 40$ was used. Crosses indicate the current positions of individuals in the population, and squares indicate all of the non-dominated solutions obtained up to the given iteration.
Figure 4: Illustration of packing of the hypergrid, with $N_{\text{cells}} = 10$, $N_{\text{sol}}^{\text{max}} = 4$. Occupied and empty solution slots are shown in dark grey and light grey, respectively. After packing, three additional cells can be added to the archive in this example.

Figure 5: Filled, empty, and total number of cells versus iteration for the CTP1 example for two values of $N_{\text{cells}}^{\text{max}}$.

Algorithm 2 Update archive

1: for $i_{\text{pop}} = 1$ to $N$ do
2:   for $i_{\text{cell}} = 1$ to $N_{\text{cells}}$ do
3:     for each occupied solution $i_{\text{sol}}$ in $i_{\text{cell}}$ do
4:       Compare $i_{\text{pop}}$ and $i_{\text{sol}}$ for dominance.
5:         if $i_{\text{pop}}$ and $i_{\text{sol}}$ are non-dominating then
6:           if $i_{\text{pop}}$ and $i_{\text{sol}}$ are identical then
7:             Next $i_{\text{pop}}$
8:           end if
9:         else if $i_{\text{sol}}$ dominates then
10:            Next $i_{\text{pop}}$
11:       end if
12:     end for
13:   end for
14: end for

5 Results and Discussion

Two multi-objective optimization problems are considered in this section. The two algorithms, NSGA-II and NSGA-II-FH, are used for each of the problems, keeping the algorithmic parameters the same. In particular, the following parameter values are used: crossover probability $p_c = 0.8$, mutation probability $p_m = 1/L$ (where $L$ is the number of decision variables), distribution index for crossover $\eta_c = 10$, and distribution index for mutation $\eta_m = 10$.

As our first example, we consider the VNT problem (see
which has $L = 2$, $M = 3$ (i.e., two decision variables and three objective functions). All three functions ($f_1$, $f_2$, $f_3$) are to be minimized, with the decision variables in the range $-3 \leq (x_1, x_2) \leq 3$. We keep the population size constant ($N = 60$) and run NSGA-II and NSGA-II-FH for different values of $N_{\text{gen}}$ (number of generations). The hypergrid parameters used for the NSGA-II-FH algorithm are $N_{\text{max}} = 1000$, $N_{\text{sols}} = 10$, $f_1^\text{ref} = f_2^\text{ref} = f_3^\text{ref} = 0$, $\Delta f_1 = 0.1$, $\Delta f_2 = 0.01$, $\Delta f_3 = 0.1$.

The results are shown in Figs. 6 and 7. The true Pareto front is also shown for comparison. It can be observed that the NSGA-II-FH method produces a significantly larger number of Pareto-optimal solutions for each value of $N_{\text{gen}}$. The advantage of using an external archive to store a large number of solutions visited by the population cumulatively is clear from the figures. This was in fact one of the motivations behind using an external archive in the AMGA algorithm [10], for example. The NSGA-II-FH results demonstrate that an external archive is beneficial even when it does not participate in the underlying algorithm.

Our second example is an engineering problem, the inverting amplifier shown in Fig. 8(a). It is well known that a high gain and a high bandwidth for an amplifier are conflicting objectives. If a simple op-amp model is used, the gain versus bandwidth relationship can be obtained analytically. However, if a realistic op-amp model is used, circuit simulation is required.

The optimization problem considered here can be stated as follows. There are two design variables, the resistance $R_1$ and $R_2$, with 1 kΩ < $R_1$ < 10 kΩ, 5 kΩ < $R_2$ < 50 kΩ. There are three objective functions: gain, bandwidth (i.e., the high cut-off frequency $f_H$), and input resistance of the amplifier. The gain and bandwidth are to be maximised, and the input resistance minimised. Two constraints are imposed: a minimum gain of 5 and a minimum bandwidth of 1 kHz.

Computation of the objective functions involves setting the parameter values ($R_1$ and $R_2$) in a circuit file, simulating the circuit using the circuit simulator NGSPICE [22], computing the mid-band gain, cut-off frequency, and input resistance from the simulator output. Note that, compared to our first example, function evaluations are much more expensive in this case.

Each algorithm was run once with $N = 20$ and $N_{\text{gen}} = 100$. The hypergrid parameters for the NSGA-II-FH were $N_{\text{cells}} = 1000$, $N_{\text{sols}} = 3$, $f_1^\text{ref} = f_2^\text{ref} = f_3^\text{ref} = 0$, $\Delta f_1 = 1$, $\Delta f_2 = 1$ kHz, $\Delta f_3 = 0.5$ kHz.

Figs. 8(b) and 8(c) show the results, and it is observed once again that NSGA-II-FH produces a substantially larger number of Pareto-optimal solutions. NSGA-II, because of the absence of an external archive, can only give up to $N$ Pareto-optimal solutions whereas NSGA-II-FH is not limited by the population size. In other words, NSGA-II gives only a sample – a snapshot – of all the Pareto-optimal solutions visited by the population while NSGA-II-FH gives a more complete picture.

The benefit of the NSGA-II-FH algorithm comes with an additional computational cost. To gauge the impact of this additional cost, we present in Table 1 the CPU time required for the two algorithms on a desktop computer (Linux) with 3.3 GHz clock and 4 GB RAM without any parallelization.

From the table, we observe that NSGA-II-FH takes substantially longer than NSGA-II for the VNT problem. On the other hand, for the amplifier problem, there is virtually no difference between the two because the time taken by function evaluations dominates in this case, and the overhead due to archive manipulation is negligibly small.

In conclusion, a new scheme for external archive management has been presented. It is demonstrated that the new scheme, combined with the NSGA-II algorithm, produces a substantially larger number of Pareto-optimal solutions as compared to the original NSGA-II algorithm. The new scheme is particularly attractive for optimization problems in which the computing time is dominated by objective function evaluations.

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Figure 6: Pareto-optimal solutions for the VNT problem obtained with the NSGA-II algorithm for a population size $N = 60$ and different values of $N_{\text{gen}}$. (a) $N_{\text{gen}} = 100$, (b) $N_{\text{gen}} = 200$, (c) $N_{\text{gen}} = 300$, (d) $N_{\text{gen}} = 400$.

Figure 7: Pareto-optimal solutions for the VNT problem obtained with the NSGA-II-FH algorithm for a population size $N = 60$ and different values of $N_{\text{gen}}$. (a) $N_{\text{gen}} = 100$, (b) $N_{\text{gen}} = 200$, (c) $N_{\text{gen}} = 300$, (d) $N_{\text{gen}} = 400$. 
Figure 8: (a) Op-amp based amplifier circuit, (b) NSGA-II result, (c) NSGA-II-FH result obtained for a population size \( N = 20 \) and \( N_{\text{gen}} = 100 \).

Table 1: CPU time taken by NSGA-II and NSGA-II-FH algorithms.

| \( N_{\text{gen}} \) | VNT (\( N = 60 \)) | Amplifier (\( N = 20 \)) |
|-------------------|----------------------|--------------------------|
|                   | NSGA-II | NSGA-II-FH | NSGA-II | NSGA-II-FH |
| 100               | 13 msec  | 31 msec    | 33 sec   | 34 sec     |
| 200               | 21 msec  | 77 msec    | 67 sec   | 67 sec     |
| 300               | 33 msec  | 128 msec   | 101 sec  | 101 sec    |
| 400               | 41 msec  | 177 msec   | 134 sec  | 135 sec    |

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