Genetic Algorithm for the MLST Oliver Rourke The MLST

Genetic Algorithms Serial GA+ Parallel GA Future

Using Genetic Algorithms to solve the Minimum Labeling Spanning Tree Problem

Oliver Rourke, oliverr@umd.edu

Advisor: Dr Bruce L. Golden, bgolden@rhsmith.umd.edu R. H. Smith School of Business

Abstract: Genetic Algorithms (GAs) have shown themselves to be very powerful tools for combinatorial optimization. Through this project I hope to investigate GAs, develop a parallel implementation of a GA, use these techniques on the Minimum Labeling Spanning Tree Problem, and compare results with other heuristics.

Introduction to Minimum Labelling Spanning Tree Problem (MLST)

Genetic Algorithm for the MLST Oliver Rourke

The MLST

Genetic Algorithms Serial GA+ Parallel GA Future

- Combinatorial optimization problem first proposed in 1996 [Chang:1996]
 - Connected Graph set of vertices and edges.
 - Each edge has a label
 - Find the smallest set of labels which gives a connected sub-graph

An example of a labelled spanning tree, and subgraphs



Genetic Algorithm for the MLST

December 6, 2011 3 / 33

More about MLST

Genetic Algorithm for the MLST Oliver Rourke

The MLST

Genetic Algorithms Serial GA+ Parallel GA Future

- NP-complete 'perfect' algorithm impossible (?)
- Many heuristics have been used including:
 - Variable Neighborhood Search
 - Simulated Annealing
 - Pilot Method
 - Reactive Tabu Search

Introduction to Genetic Algorithms (GAs)



э

< A >

Introduction to Genetic Algorithms (GAs)

Population = set of (valid) solutions

Select, Breed, Replace

Evolutionary-inspired heuristic for optimization problems

Genetic Algorithm for the MLST Oliver Rourke

The MLST

Genetic Algorithms Serial GA+

Oliver Rourke (UMD)

Genetic Algorithm for the MLST

Introduction to Genetic Algorithms (GAs)

Genetic Algorithm for the MLST

Oliver Rourke

The MLST

Genetic Algorithms

Serial GA-

Parallel GA

- Evolutionary-inspired heuristic for optimization problems
 - Population = set of (valid) solutions
 - Select, Breed, Replace
 - Advantages:
 - Flexible and adaptable
 - Robust performance at global search
 - Simple to parallelize

One Parameter GA for MLST - Serial

Genetic Algorithm for the MLST Oliver Rourke

The MLST

Genetic Algorithms

Serial GA-

Parallel GA

- From Xiong, 2005
- Designed to be simple no fine tuning
- One parameter p, population size
- Solution: List of labels (gives connected sub-graph)
- Gene: Label in the list

Step 1: Initialization

Genetic Algorithm for the MLST

Oliver Rourke

The MLST

Genetic Algorithms

Serial GA-

Parallel G

Future

• Create a varied, viable population for generation 1.

Initialization

< 67 ▶

э

Step 2: Evaluation

Genetic Algorithm for the MLST

Oliver Rourke

The MLST

Genetic Algorithms

Serial GA-

Future

Assess how 'good' each individual in the population is.

Initialization Evaluation

Step 3: Selection

Genetic Algorithm for the MLST

Oliver Rourke

The MLST

Genetic Algorithms Serial GA+

Future

Choose pairs out of population to breed and create an offspring

Initialization Evaluation Selection

Step 4: Crossover

Genetic Algorithm for the MLST Oliver Rourke The MLST Genetic Algorithms Serial GA+ Parallel GA Future

Combine genes from parents to produce a viable offspring

Initialization Evaluation Selection ssover



Step 6: Replacement

Algorithm for the MLST Oliver Rourke The MLST Genetic Algorithms Serial GA+ Parallel GA Future

Genetic



Step 7: Stopping Conditions

Genetic Algorithm for the MLST Oliver Rourke The MLST Genetic Algorithms Serial GA+ Parallel GA Future Stop after a certain amount of time/number of generations/result is achieved...





< 17 ▶

э

Problems with Serial GA?

- Genetic Algorithm for the MLST Oliver Rourke
- The MLST
- Genetic Algorithm
- Serial GA+
- Parallel GA
- Future

- Xiong's GA converges very quickly to local optima (not global)
- Modify selection, crossover, mutation, replacement to increase diversity

< 合型

GA Improvement 1: Coin toss?

Genetic Algorithm for the MLST **Oliver Rourke**

Serial GA+

 Currently - when deciding which genes to give to offspring, follow pre-determined order

э

< 17 ▶

GA Improvement 1: Coin toss?

Genetic Algorithm for the MLST Oliver Rourke

The MLST

Genetic Algorithms

Serial GA+

Parallel G*l*

- Currently when deciding which genes to give to offspring, follow pre-determined order
- Xiong 2006: Modified Genetic Algorithm (MGA)- do neighborhood search in crossover operator

GA Improvement 1: Coin toss?

Genetic Algorithm for the MLST Oliver Rourke

The MLST

Genetic Algorithms

Serial GA+

Parallel GA

- Currently when deciding which genes to give to offspring, follow pre-determined order
- Xiong 2006: Modified Genetic Algorithm (MGA)- do neighborhood search in crossover operator
- Make crossover/mutation stochastic. Mix up ordering

GA Improvement 2: Keep equal?

Genetic Algorithm for the MLST Oliver Rourke

The MLST

Genetic Algorithms

Serial GA+

Parallel C

Future

• Currently - replace offspring with parent if offspring better

< 合型

GA Improvement 2: Keep equal?

Genetic Algorithm for the MLST Oliver Rourke

The MLST

Genetic Algorithms

Serial GA+

- Currently replace offspring with parent if offspring better
- Replace parent with offspring if offpring better or equal

GA Improvement 3: Favor mutation?

Genetic Algorithm for the MLST Oliver Rourke

The MLST

Genetic Algorithms

Serial GA+

Future

 Currently - in mutation introduce a random gene, treat as any other

< 合型

GA Improvement 3: Favor mutation?

Genetic Algorithm for the MLST Oliver Rourke

The MLST

Genetic Algorithms

Serial GA+

Parallel GA

- Currently in mutation introduce a random gene, treat as any other
- Treat mutation gene specially (make inclusion more likely)

Test instances Genetic Algorithm for the MLST **Oliver Rourke** Tested against 36 sets of instances (10 instances per set) from Cerulli et al. [2005] Serial GA+

э

< 17 ▶

Test instances

| Genetic |
|----------------------|
| Algorithm for |
| the MLST |
| |
| Oliver Rourke |
| |

The MLST

Genetic Algorithms

Serial GA+

Parallel G

- Tested against 36 sets of instances (10 instances per set) from Cerulli et al. [2005]
- Compared with global optimum when known, best known solution (BKS) in literature otherwise

Serial GA changes - results

Genetic Algorithm for the MLST **Oliver Rourke**

Serial GA+

| GA + variants: | | | | | | | |
|---------------------|---------|-----------------|--------|--|--|--|--|
| Algorithm | % Above | % Above Optimum | Time | | | | |
| | BKS | (if known) | (s) | | | | |
| Original GA | 6.97 | 3.79 | 129.3 | | | | |
| Crossover Coin toss | 4.7 | 2.3 | 139.8 | | | | |
| Mutation Coin Toss | 5.1 | 3.0 | 130.5 | | | | |
| Keep Equal | 8.3 | 5.1 | 123.1 | | | | |
| Favor Mutation | 5.1 | 2.4 | 130.11 | | | | |
| Everything | 3.9 | 2.4 | 139.7 | | | | |

Image: Image:

э

Serial GA changes - results

Genetic Algorithm for the MLST **Oliver Rourke**

Serial GA+

| GA + variants: | | | | | | |
|--------------------------------------|---------------------|---------|---------------------|----------|--|--|
| | Algorithm | % Above | % Above Optimum | Time | | |
| | | BKS | (if known) | (s) | | |
| | Original GA | 6.97 | 3.79 | 129.3 | | |
| | Crossover Coin toss | 4.7 | 2.3 | 139.8 | | |
| | Mutation Coin Toss | 5.1 | 3.0 | 130.5 | | |
| | Keep Equal | 8.3 | 5.1 | 123.1 | | |
| | Favor Mutation | 5.1 | 2.4 | 130.11 | | |
| | Everything | 3.9 | 2.4 | 139.7 | | |
| Xiong's Modified GA (MGA) + variants | | | | | | |
| | Algorithm | % Above | e % Above Optimum | n Time | | |
| | | BKS | (if known) | (s) | | |
| | MGA | 4.1 | 2.2 | 474.8 | | |
| | MGA with Everything | g 2.9 | 1.5 | 421.1 | | |
| | | • | • | | | |

-

Image: A matrix and a matrix

э

Dividing up the Population



Figure: Three different types of GAs showing interaction between individuals (black dots) in the population. a)Panmictic b) Distributed c) Cellular [Alba:2008]

Distributed GA - results



Oliver Rourke (UMD)

December 6, 2011 21 / 33

Serial Genetic Algorithm -> Parallel Genetic Algorithm



22 / 33

< 一型

Serial Genetic Algorithm -> Parallel Genetic Algorithm



Distributed GA - results



Figure: % above BKS and computational time for a variety of island sizes - no migration (run on 2.2GHz quad-core Intel Core i7)

Serial Algorithm -> Parallel Algorithm

Genetic Algorithm for the MLST Oliver Rourke

The MLST

Genetic Algorithms

Serial GA-

Parallel GA

- Why?
 - Speedup
 - Larger Problems
- Allocate different subpopulations to different processors
- Communication between subpopulations better results?

Serial Algorithm -> Parallel Algorithm

Genetic Algorithm for the MLST Oliver Rourke

The MLST

Genetic Algorithms

Serial GA-

Parallel GA

- Why?
 - Speedup
 - Larger Problems
- Allocate different subpopulations to different processors
- Communication between subpopulations better results?
- Master-slave versus Direct communication (Who?)
- Message Passing versus Shared Memory (How?)

Parallel Structures (Who?)



Communication Schemes(How?)



(a) Message Passing

(b) Shared Memory

Image: A matrix and a matrix

Figure: Different approaches to inter-processor communication

э

Genetic Algorithm for the MLST **Oliver Rourke** Parallel GA

Initially I planned on using MPI, switched to pthreads

< □ > < 同 >

э

Genetic Algorithm for the MLST

Oliver Rourke

The MLST

Genetic Algorithms

Serial GA-

Parallel GA

- Initially I planned on using MPI, switched to pthreads
- MPI advantages:
 - Simpler to code (less chance of race conditions/data corruption)
 - Can run on wider variety of grids (no need for shared memory)

Genetic Algorithm for the MLST

Oliver Rourke

The MLST

Genetic Algorithms

Serial GA-

Parallel GA

- Initially I planned on using MPI, switched to pthreads
- MPI advantages:
 - Simpler to code (less chance of race conditions/data corruption)
 - Can run on wider variety of grids (no need for shared memory)
- Pthreads advantages:
 - Less overhead
 - GENOME cluster has shared memory
 - More flexible share objects, access shared memory whenever

Genetic Algorithm for the MLST

Oliver Rourke

The MLST

Genetic Algorithms

Serial GA-

Parallel GA

- Initially I planned on using MPI, switched to pthreads
- MPI advantages:
 - Simpler to code (less chance of race conditions/data corruption)
 - Can run on wider variety of grids (no need for shared memory)
- Pthreads advantages:
 - Less overhead
 - GENOME cluster has shared memory
 - More flexible share objects, access shared memory whenever
- Pthreads allows asynchronous code (not simultaneous), more flexible communication BUT must deal with mutexes, condition variables etc.

Communication scheme 1

Genetic Algorithm for the MLST

Oliver Rourke

The MLST

Genetic Algorithm

Serial GA-

Parallel GA

Future

Scharrenbroich:
'CGA-inspired' distributed
GA

 Migration between 'neighboring' subpopulations if no improvement for 10 generations, replacing weakest individual in subpopulation



Communication scheme 1

Genetic Algorithm for the MLST

Oliver Rourke

The MLST

Genetic Algorithm

Serial GA-

Parallel GA

- Scharrenbroich: 'CGA-inspired' distributed GA
 - Migration between 'neighboring' subpopulations if no improvement for 10 generations, replacing weakest individual in subpopulation
- Tested for 2, 4, 8 islands no significant difference in results



Communication Scheme 2

Genetic Algorithm for the MLST Oliver Rourke

- The MLST
- Genetic Algorithms
- Serial GA-
- Parallel GA
- Future

- Best solution from each subpopulation is copied to shared memory
- Individuals in subpopulations occasionally breed with any individuals saved in shared memory (although individuals in shared memory do not directly replace individuals in subpopulations)

Communication Scheme 2

Genetic Algorithm for the MLST Oliver Rourke

The MLST

Genetic Algorithms

Serial GA-

Parallel GA

- Best solution from each subpopulation is copied to shared memory
- Individuals in subpopulations occasionally breed with any individuals saved in shared memory (although individuals in shared memory do not directly replace individuals in subpopulations)
- Results:
 - 2 islands no significant difference in results
 - 4, 8 islands minor improvement

Plans: Spring 2012 Genetic Algorithm for the MLST **Oliver Rourke** Investigate more communication/migration schemes Test/run on GENOME cluster at UMD Future

< 一型

Plans: Spring 2012

Genetic Algorithm for the MLST Oliver Rourke

The MLST

Genetic Algorithms

Serial GA-

Parallel GA

- Investigate more communication/migration schemes
- Test/run on GENOME cluster at UMD
- Investigate other GAs (canonical CGA?) which are suitable for parallelization
 - Final presentation and report

Summary to date



Significant improvement on serial code (code running on each individual processor)

э

< 17 ▶

Summary to date

| Genetic Algorithm for the MLST | | | |
|--------------------------------------|--|--|--|
| Oliver Rourke | | | |
| The MLST | | | |

- Genetic Algorithms
- Serial GA-
- Parallel GA
- Future

- Significant improvement on serial code (code running on each individual processor)
- Can run in parallel, significant speed up achieved

Summary to date

Genetic Algorithm for the MLST Oliver Rourke

The MLST

Genetic Algorithm

Serial GA-

Parallel GA

- Significant improvement on serial code (code running on each individual processor)
- Can run in parallel, significant speed up achieved
- Shared memory allows for effective inter-processor communication (details to be finalized...)

Bibliography

Genetic Algorithm for the MLST

Oliver Rourke

The MLST

Genetic Algorithms

Serial GA+

Parallel GA

- Alba, E. and Dorronsoro, B., Cellular Genetic Algorithms, Springer, NY, 2008
- Back, T., Hammel., U and Schwefel, H., Evolutionary Computation: Comments on the History and Current State, IEEE Transactions on evolutionary computation, Vo. 1, No 1, 1997
- Canyurt, O. And Hajela, P., Cellular Genetic algorithm technique for the multicriterion design optimization, Struct. Multidisc Optim 20, 2010
- Chang, R. and Leu, S., The minimum labeling spanning trees, Information Processing Letters 63, 1997
- Cerulli, R. et al., Metaheuristics comparison for the minimum labelling spanning tree problem in The Next Wave in Computing, Optimization, and Decision Technologies, vol. 29 of Operations Research/Computer Science Interfaces Series, NY, NY, USA, 2005
- Consoli, S. et al., Greedy Randomized Adaptive Search and Variable Neighbourhood Search for the minimum labelling spanning tree problem, European Journal of Operational Research, vol. 196 pp. 440-449, 2009
- Drummond, L., Ochi, L. and Vianna, D., An Asynchronous parallel metaheuristic for the period vehicle routing problem, Future Generation Computer Systems 17, 2001
- Groer, C., Golden, B. and Wasil, E., A Parallel Algorithm for the Vehicle Routing Problem, INFORMS Journal on Computing, 2010
- Fujimoto, N. and Tsutsui, S., A Highly-Parallel TSP Solver for a GPU Computing Platform, LNCS 6046, 2011
- Huy, N. et al., Adaptive Cellular Memttic Algorithms, Evolutionary Computation 17(2), 2009
- Karova, M., Smarkov, V. and Penev, S, Genetic operators crossover and mutation in solving the TSP problem, International conference on computer systems and technologies, 2005. Katayama, Hirabayashi, Naruhusa, Performance Analysis for Crossover Operators of Genetic Algorithm, Systems and Computers in Japan, Vol 30., No 2., 1999
- Papaioannou, G. and Wilson, J., The evolution of cell formation problem methodologies based on recent studies (1997-2008): Review and directions for future research, European Journal of Operational Research 206, 2010

Bibliography (cont.)

Genetic Algorithm for the MLST

- **Oliver Rourke**
- The MLST
- Genetic Algorithm
- Serial GA+
- Parallel GA
- Future

- Paszkowicz, W., Properties of a Genetic algorithm extended by a random self-learning operator and asymmetric mutations: A convergence study for a task of powder-pattern indexing, Analytics Chimica Acta 566 (2006)
- Sarma J., and De Jong, K., An analysis of the effect of the neighborhood size and shape on local selection algorithms. In H.M. Voigt, W. Ebeling, I. Rechenberg, and H.P. Schwefel, editors, Proc. of the International Confer- ence on Parallel Problem Solving from Nature IV (PPSN-IV), volume 1141 of Lecture Notes in Computer Science (LNCS), pages 236244. Springer-Verlag, Heidelberg, 1996.
- Simoncini D., et al., From Cells to Islands: An Unified Model of Cellular Parallel Genetic Algorithms, ACRI, 2006.
- Seredynski, F. and Zomaya, A., Sequential and Parallel Automata-Based Scheduling Algorithms, IEE Transactions on Parallel and Distributed Systems, Vol 13, No 10, 2002
- Serpell, M. and Smith, E., Self-Adaptation of Mutation Operator and Probability for Permutation Representation in Genetic Algorithms, Evolutionary Computation 18(3), 2010
- Vidal, P. and Alba, E., A Multi-GPU Implementation of a Cellular Genetic Algorithm, IEEE 2010
- Xiong, Y., Golden, B. and Wasil, E., A One-Parameter Genetic Algorithm for the Minimum labeling Spanning Tree problem, IEEE Transactions on evolutionary computation, Vol. 9, No. 1, 2005

Image: A matrix and a matrix

 Xiong, Y., Golden, B., and Wasil, E., Improved Heuristic for the Minimum Label Spanning Tree Problem, IEEE Transactions on evolutionary computing, Vol 10., No. 6, 2006

∃ ► < ∃ ►</p>