The 25th International Conference on Artificial Intelligence and Statistics AlStats-2022, 28-30.03.2022

k-Pareto Optimality-Based Sorting with Maximization of Choice



Jean Ruppert

<u>jean.ruppert@mathcomp.lu</u>

Mathematics and Computing S.à.r.l.

Luxembourg



Dr. Marharyta Aleksandrova marharyta.aleksandrova@uni.lu
University of Luxembourg



Prof. Dr. Thomas Engel thomas.engel@uni.lu
University of Luxembourg



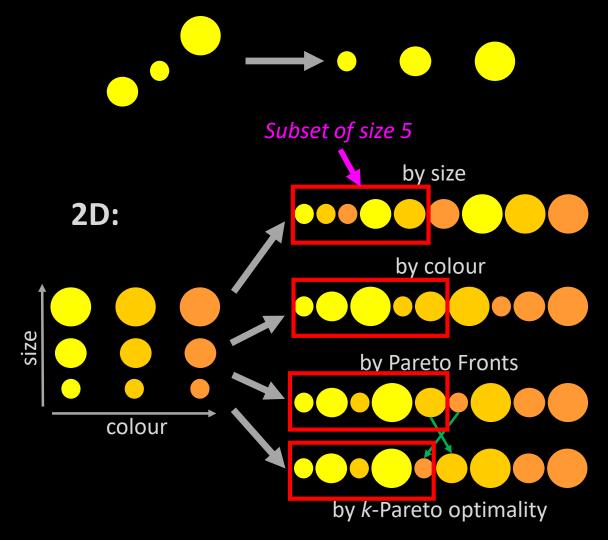




Introduction

- Topological sorting is important in many applications
 - Challenging in high dimensional space
- Choosing a subset of best elements with maximum diversity (choice)? →
 Sorting with choice maximization
 - Can be useful in practice: recommender systems, selection step of genetic algorithms, scheduling, ...
 - NOVEL: Was not considered in the literature before







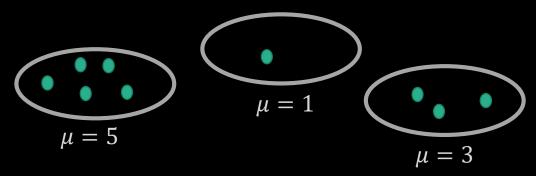
k-Pareto optimality

$$po(x) = \mu(\{y|yR^*x\})$$

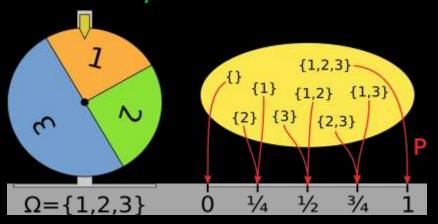
- *R* preference relation; defines best
 - yRx y is preferable to x
 - $yR^*x y$ is strictly preferable to x
- Set of elements $x \in X$ can be discrete or continuous
- μ measure indicating set size
 - Counting
 - Probability
- Choice measure of incomparable pairs;

Choice is functionally related to diversity

Counting measure:



Probability measure:



Source:

https://en.wikipedia.org/wiki/Probability_measure#/media/File:Probability-measure.svg

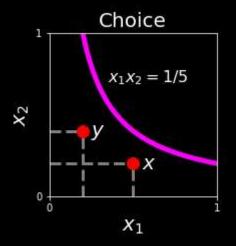


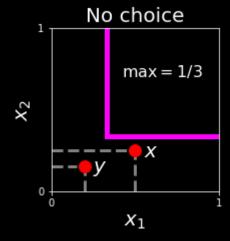
Maximum choice problem and solution

- Maximum choice problem:
 Choose a subset of best elements of a given measure with maximum choice (diversity).
- Theorem: Sorting by k-Pareto optimality is a solution.
- <u>Direct consequence</u>

 Characterization of hyperbola: among all descending functions delimiting an area of a fixed size, the arc of hyperbola provides the highest probability of the event that 2 points randomly chosen from the delimited area are incomparable (offer choice).

Characterization of hyperbola







Applications: genetic optimization

Sorting with choice (diversity) maximization is beneficial for genetic optimization

Experimental setup:

- NSGA-II with modified sorting:
 - μ counting: *PO-count*
 - μ probability: *PO-prob*
- 0/1 knapsack problem with ind. obj.
- 30 runs
- Baseline:
 - NSGA-II
 - NSGA-III
- Implementation: <u>https://github.com/marharyta-</u> aleksandrova/kPO



Number of knapsacks, n_k Sorting duration NSGA-II 0.7 NSGA-III 0.6 PO-count: $O(n^2)$ 0.5 Sec PO-prob: O(nlogn) 0.4 0.3 0.2 0.1 0.0 100 200 300 400

population size

NSGA-III

PO-count

PO-prob

50

Hypervolume compared to NSGA-II

blem#/media/File:Knapsack.svg

Future work

1. Further theoretical analysis:

• Behaviour for different types of elements, relations and measures

2. Other applications:

- Constrained genetic optimization
- Genetic optimization of complex structures:
 - Decision trees
 - Artificial neural networks
 - ...
- Recommender systems
- Nonparametric statistical tests

