

Multi-objective Optimization

Lino Costa

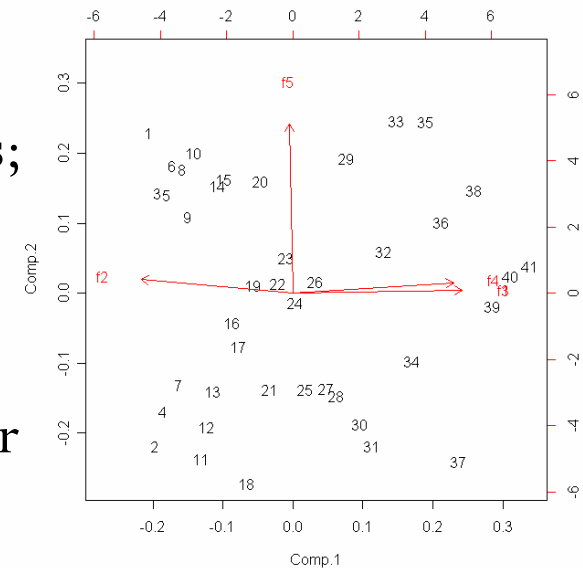
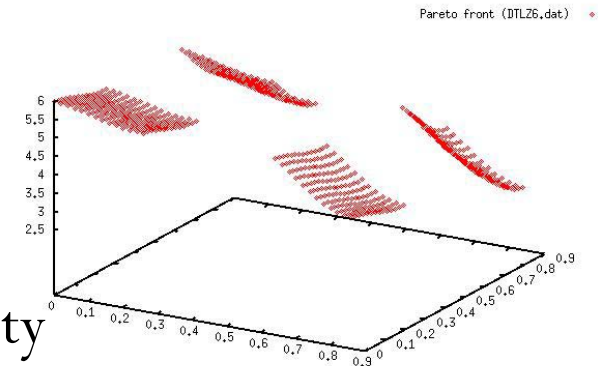
NSOS - Nonlinear Systems Optimization and Statistics

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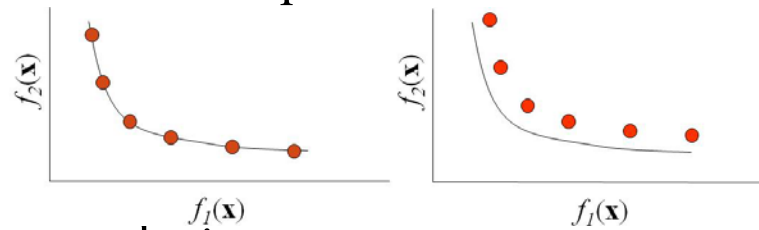
Dimensionality reduction

- Multiple conflicting objectives to optimize – Pareto-optimal solutions (trade-offs between objectives);
- Large number of objectives – increasing difficulty for the multi-objective optimizers;
- Difficulty to represent and visualize the Pareto-optimal frontier with more than three objectives;
- Statistical tools: Principal Components Analysis, Biplots...
- Application of these techniques before, during or after the search.

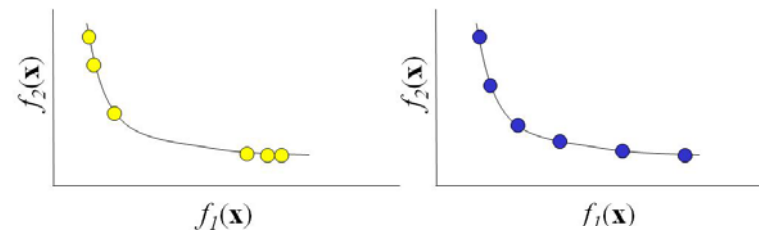


Performance Metrics

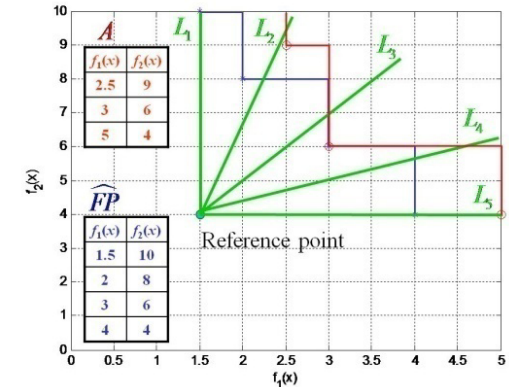
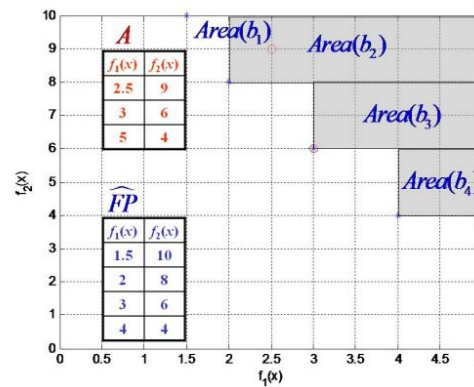
- Evaluating closeness to the Pareto-optimal front



- Evaluating diversity among solutions

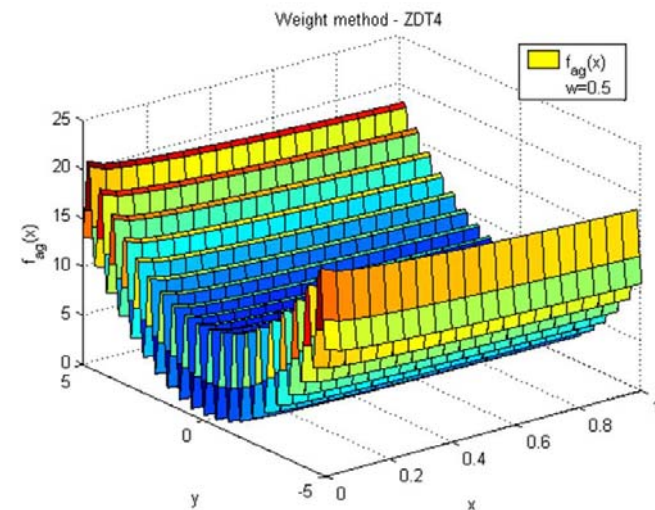
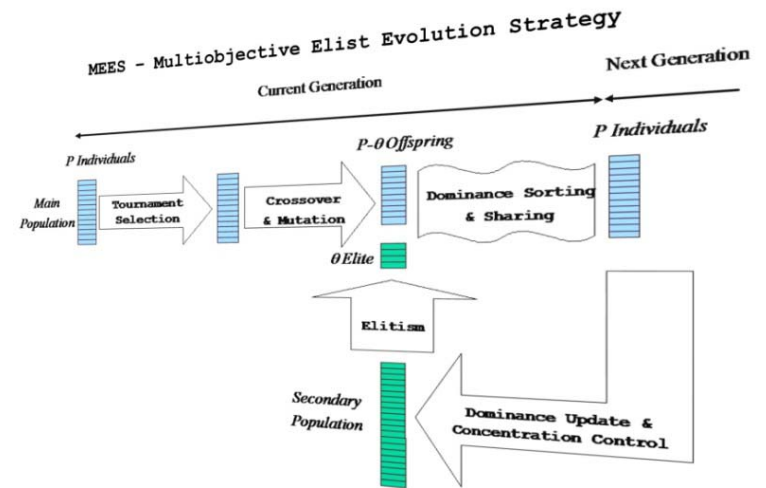


- Statistical measures:
 - Hyper-volume
 - Attainment surfaces
 - Entropy...



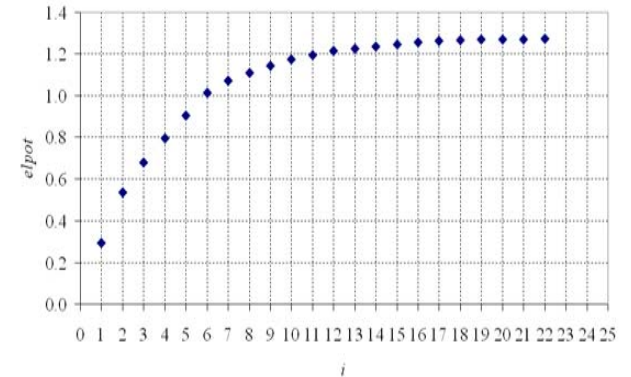
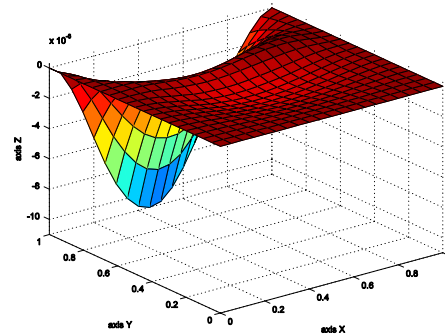
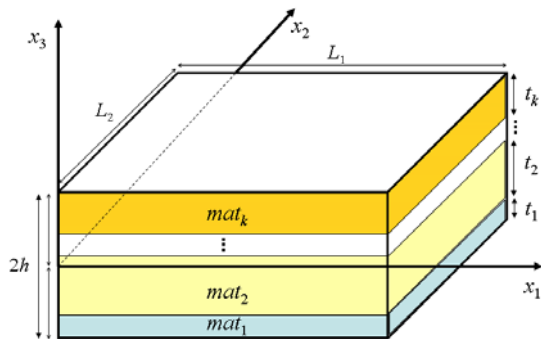
Evolutionary Algorithms

- Population based algorithms
- Genetic Algorithms, Evolution Strategies, Differential Evolution, ...
- Elitism strategies
- Constraint handling techniques
- Scalarization methods
- Hybridization with other algorithms



Real world applications

- Laminated plate design optimization
- Optimization of the sensor and actuator capabilities of piezoelectric laminated plates



- Inverse analysis techniques on displacements measured during caverns excavation

