HeuristicLab

A Paradigm-Independent and Extensible Environment for Heuristic Optimization

Algorithm and Experiment Design with HeuristicLab

An Open Source Optimization Environment for Research and Education

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HEAL
Heuristic and Evolutionary Algorithms Laboratory

OBERÖSTERREICH

Josef Ressel-Zentrum
HEUREKA!

Instructor Biographies

HeuristicLab

- Stefan Wagner
  - MSc in computer science (2004)
    Johannes Kepler University Linz, Austria
  - PhD in technical sciences (2009)
    Johannes Kepler University Linz, Austria
  - Associate professor (2005 – 2009)
    Upper Austria University of Applied Sciences
  - Full professor for complex software systems (since 2009)
    Upper Austria University of Applied Sciences
  - Co-founder of the HEAL research group
  - Project manager and chief architect of HeuristicLab
  - http://heal.heuristiclab.com/team/wagner

- Gabriel Kronberger
  - MSc in computer science (2005)
    Johannes Kepler University Linz, Austria
  - PhD in technical sciences (2010)
    Johannes Kepler University Linz, Austria
  - Research assistant (since 2005)
    Upper Austria University of Applied Sciences
  - Member of the HEAL research group
  - Architect of HeuristicLab
  - http://heal.heuristiclab.com/team/kronberger

Agenda

- Objectives of the Tutorial
- Introduction
- Where to get HeuristicLab?
- Plugin Infrastructure
- Graphical User Interface
- Available Algorithms & Problems
- Demonstration
- Some Additional Features
- Planned Features
- Team
- Suggested Readings
- Bibliography
- Questions & Answers

Objectives of the Tutorial

- Introduce general motivation and design principles of HeuristicLab
- Show where to get HeuristicLab
- Explain basic GUI usability concepts
- Demonstrate basic features
- Demonstrate editing and analysis of optimization experiments
- Demonstrate custom algorithms and graphical algorithm designer
- Demonstrate data-based modeling features
- Outline some additional features

Introduction

HeuristicLab

- Motivation and Goals
  - graphical user interface
  - paradigm independence
  - multiple algorithms and problems
  - large scale experiments and analyses
  - parallelization
  - extensibility, flexibility and reusability
  - visual and interactive algorithm development
  - multiple layers of abstraction

- Facts
  - development of HeuristicLab started in 2002
  - based on Microsoft .NET and C#
  - used in research and education
  - second place at the *Microsoft Innovation Award 2009*
  - open source (GNU General Public License)
  - version 3.3.0 released on May 18th, 2010
  - latest version 3.3.4 released on May 4th, 2011

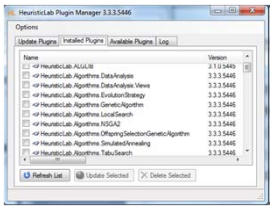
Where to get HeuristicLab?

HeuristicLab

- Download binaries
  - deployed as ZIP archives
  - latest stable version 3.3.4
    - released on May 4th, 2011
  - daily trunk build
  - http://dev.heuristiclab.com/download
- Check out sources
  - SVN repository
  - HeuristicLab 3.3.4 tag
    - http://dev.heuristiclab.com/svn/hl/core/tags/3.3.4
  - current development trunk
    - http://dev.heuristiclab.com/svn/hl/core/trunk
- License
  - GNU General Public License (Version 3)
- System requirements
  - Microsoft .NET Framework 4.0 Full Version
  - enough RAM and CPU power ;-)

Plugin Infrastructure

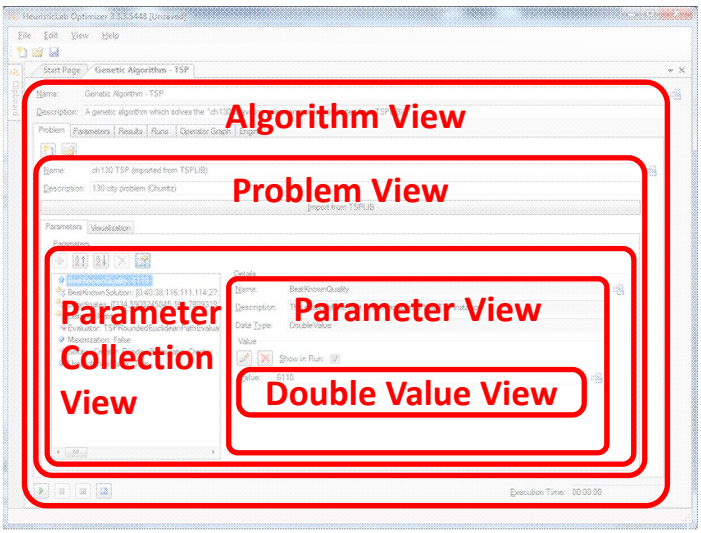
- HeuristicLab consists of many assemblies
  - 95 plugins in HeuristicLab 3.3.4
  - plugins can be loaded or unloaded at runtime
  - plugins can be updated via internet
  - application plugins provide GUI frontends
- Extensibility
  - developing and deploying new plugins is easy
  - dependencies are explicitly defined, automatically checked and resolved
  - automatic discovery of interface implementations (service locator pattern)
- Plugin Manager
  - GUI to check, install, update or delete plugins



Graphical User Interface

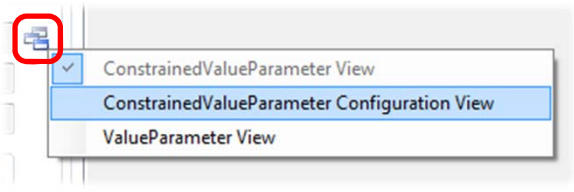
- HeuristicLab GUI is made up of views
  - views are visual representations of content objects
  - views are composed in the same way as their content
  - views and content objects are loosely coupled
  - multiple different views may exist for the same content
- Drag & Drop
  - views support drag & drop operations
  - content objects can be copied or moved (shift key)
  - enabled for collection items and content objects

Graphical User Interface



Graphical User Interface

- ViewHost
  - control which hosts views
  - right-click on windows icon to switch views
  - double-click on windows icon to open another view
  - drag & drop windows icon to copy contents



Available Algorithms & Problems

HeuristicLab

Algorithms

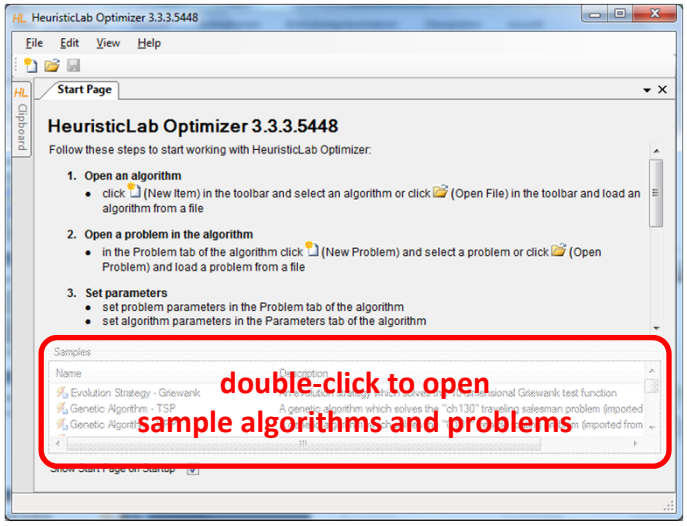
- Genetic Algorithm
- Island Genetic Algorithm
- Offspring Selection Genetic Algorithm
- Island Offspring Selection Genetic Algorithm
- SASEGASA
- Evolution Strategy
- NSGA-II
- Particle Swarm Optimization
- Local Search
- Simulated Annealing
- Tabu Search
- Variable Neighborhood Search
- Linear Regression
- Linear Discriminant Analysis
- Support Vector Machine
- k-Means
- User-defined Algorithm

Problems

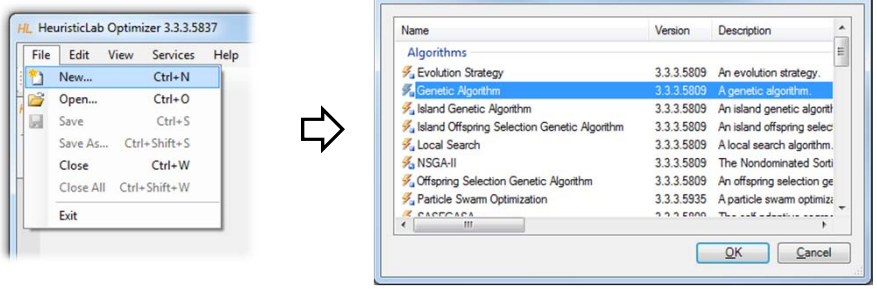
- Single-Objective Test Function
- Traveling Salesman Problem
- Quadratic Assignment Problem
- Vehicle Routing Problem
- Scheduling
- Knapsack
- OneMax
- Data Analysis
- Regression
- Symbolic Regression
- Classification
- Symbolic Classification
- Clustering
- Artificial Ant
- External Evaluation Problem
- User-defined Problem

HeuristicLab Optimizer

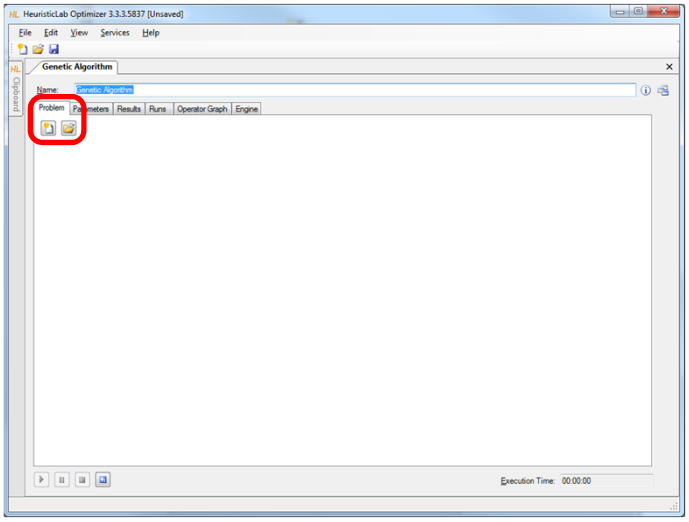
HeuristicLab



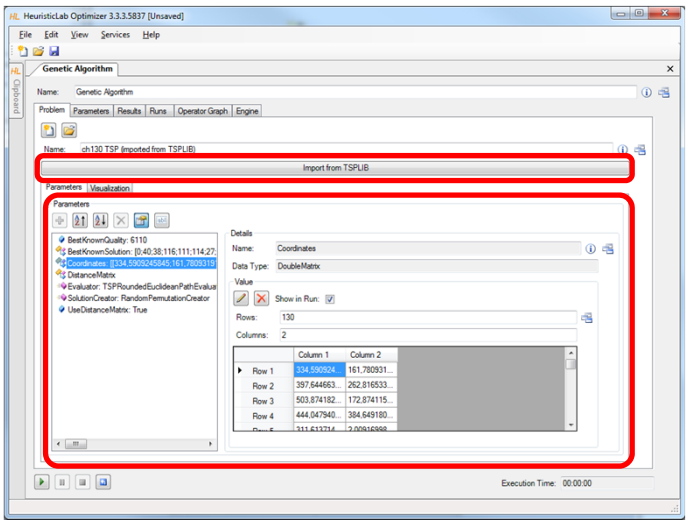
Create Algorithm



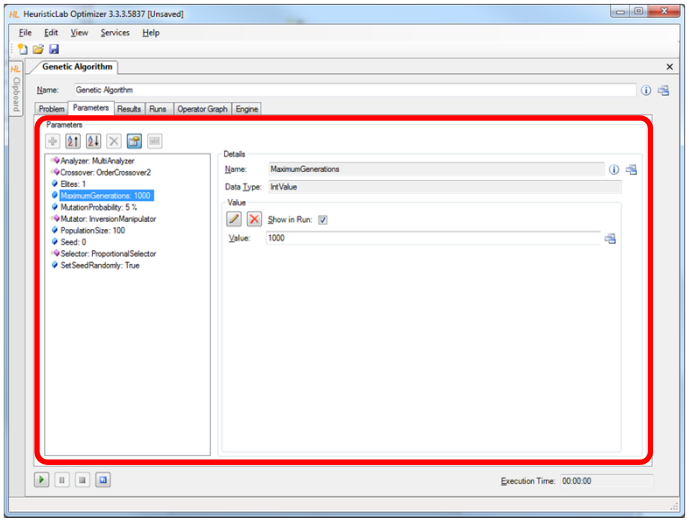
Create or Load Problem



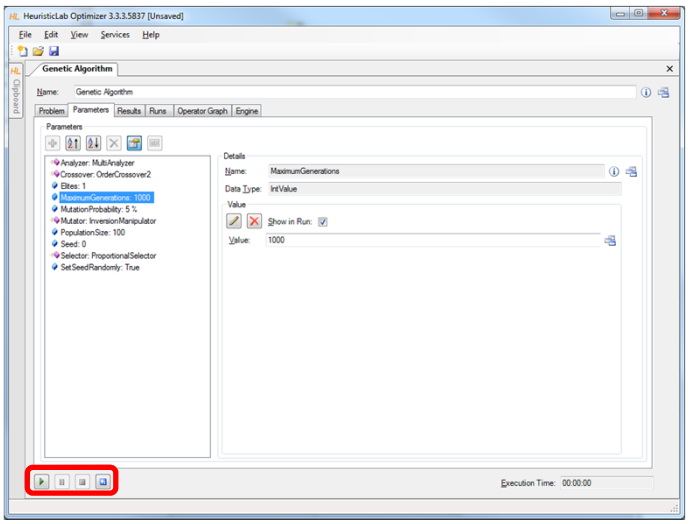
Import or Parameterize Problem Data



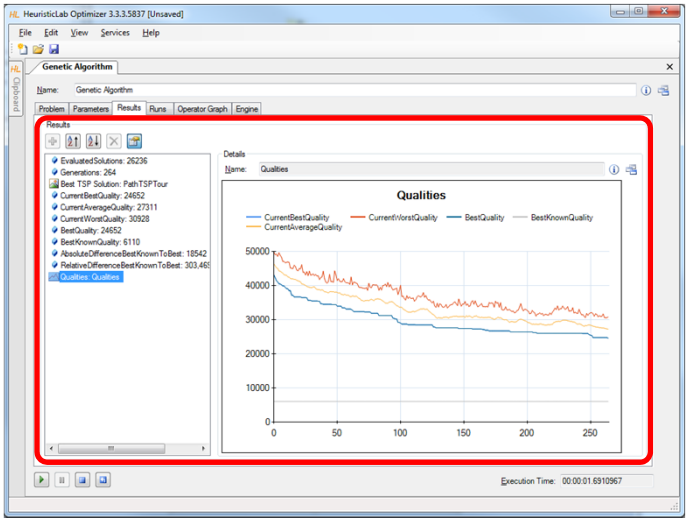
Parameterize Algorithm



Start, Pause, Resume, Stop and Reset



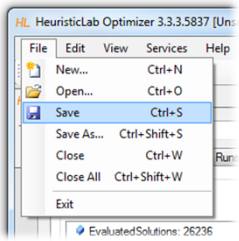
Inspect Results



Save and Load

HeuristicLab

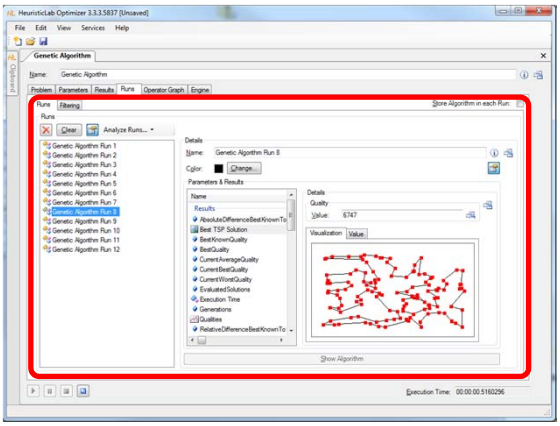
- Save to and load from disk
  - HeuristicLab items (i.e., algorithms, problems, experiments, …) can be saved to and loaded from a file
  - algorithms can be paused, saved, loaded and resumed
  - data format is custom compressed XML
  - saving and loading files might take several minutes
  - saving and loading large experiments requires some memory



Compare Runs

HeuristicLab

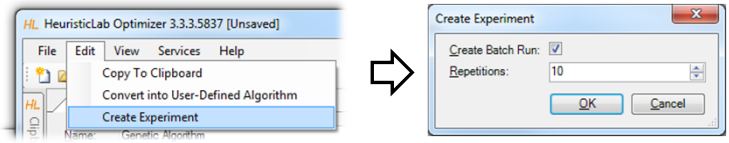
- A run is created each time when the algorithm is stopped
  - runs contain all results and parameter settings
  - previous results are not forgotten and can be compared



Create Batch Runs and Experiments

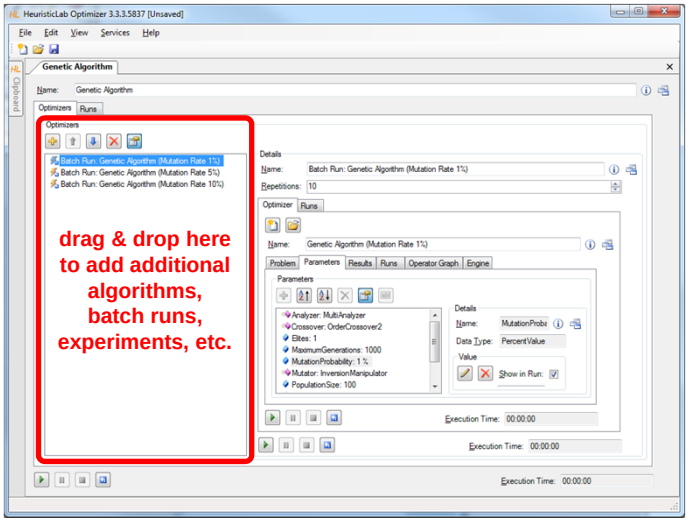
HeuristicLab

- Batch runs
  - execute the same optimizer (e.g. algorithm, batch run, experiment) several times
- Experiments
  - execute different optimizers
  - suitable for large scale algorithm comparison and analysis
- Experiments and batch runs can be nested
- Generated runs can be compared afterwards



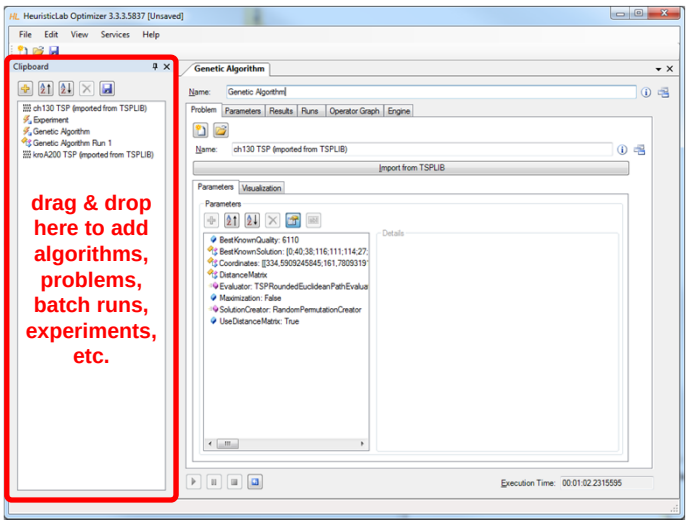
Create Batch Runs and Experiments

HeuristicLab



Clipboard

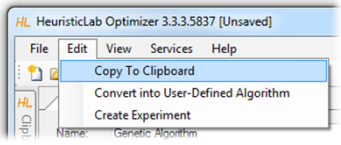
HeuristicLab



Clipboard

HeuristicLab

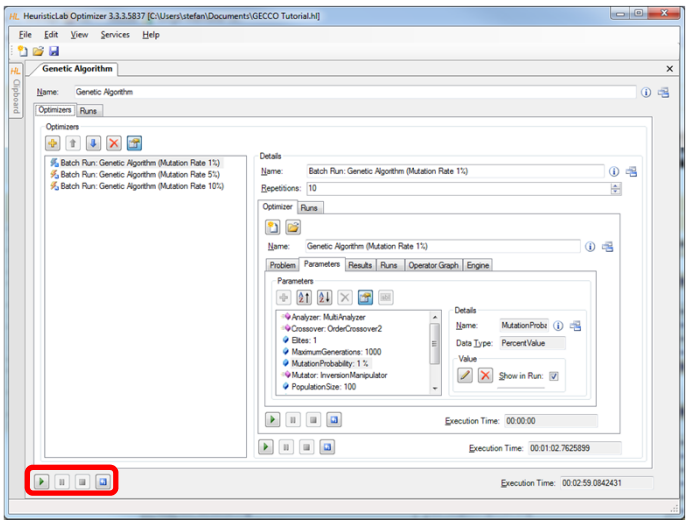
- Store items
  - click on the buttons to add or remove items
  - drag & drop items on the clipboard
  - use the menu to add a copy of a shown item to the clipboard



- Show items
  - double-click on an item in the clipboard to show its view
- Save and restore clipboard content
  - click on the save button to write the clipboard content to disk
  - clipboard is automatically restored when HeuristicLab is started the next time

Start, Pause, Resume, Stop, Reset

HeuristicLab



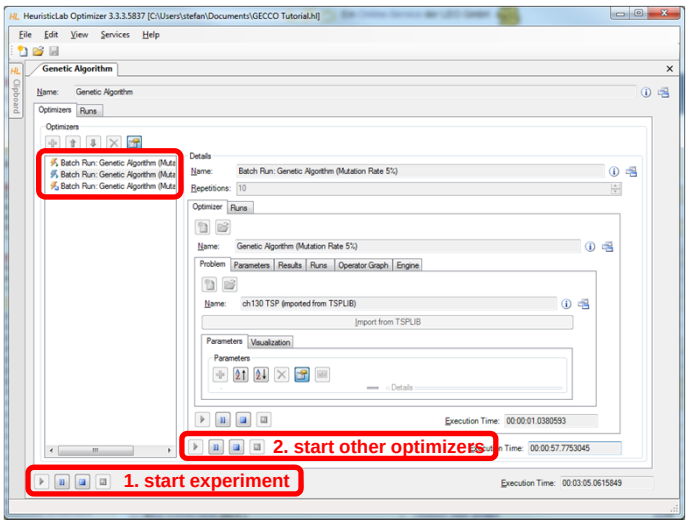
Multi-core CPUs and Parallelization

HeuristicLab

- Parallel execution of optimizers in experiments
  - optimizers in an experiment are executed sequentially from top to bottom per default
  - experiments support parallel execution of their optimizers
  - select a not yet executed optimizer and start it manually to utilize another core
  - execution of one of the next optimizers is started automatically after an optimizer is finished
- Parallel execution of algorithms
  - HeuristicLab provides special operators for parallelization
  - engines decide how to execute parallel operations
  - sequential engine executes everything sequentially
  - parallel engine executes parallel operations on multiple cores
  - Hive engine (under development) executes parallel operations on multiple computers
  - all implemented algorithms support parallel solution evaluation

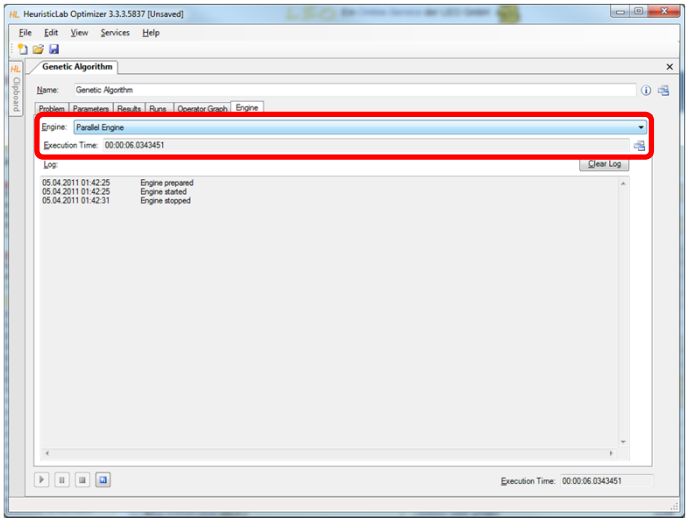
Parallel Execution of Experiments

HeuristicLab

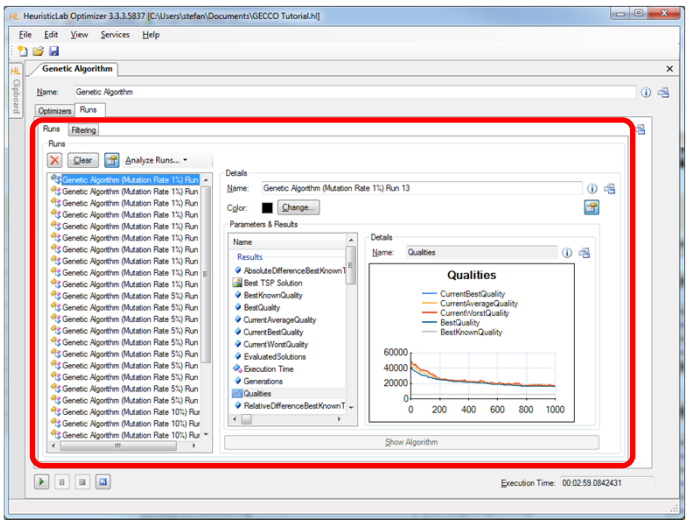


Parallel Execution of Algorithms

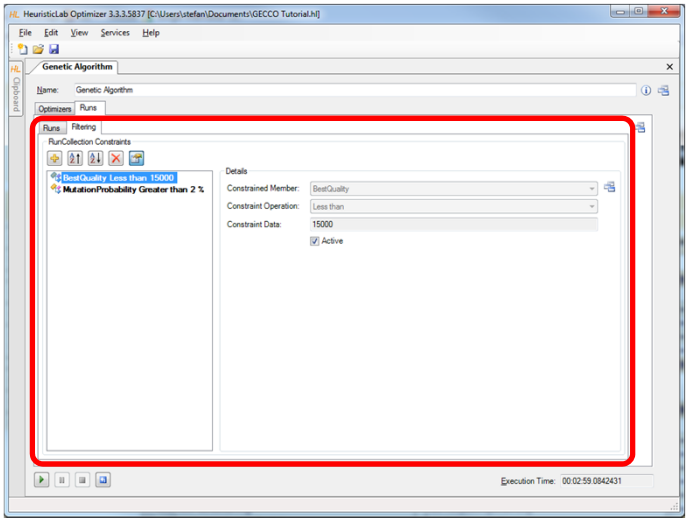
HeuristicLab



Compare Runs



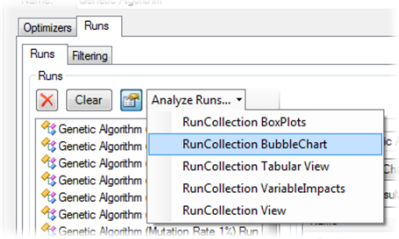
Filter Runs



Analyze Runs

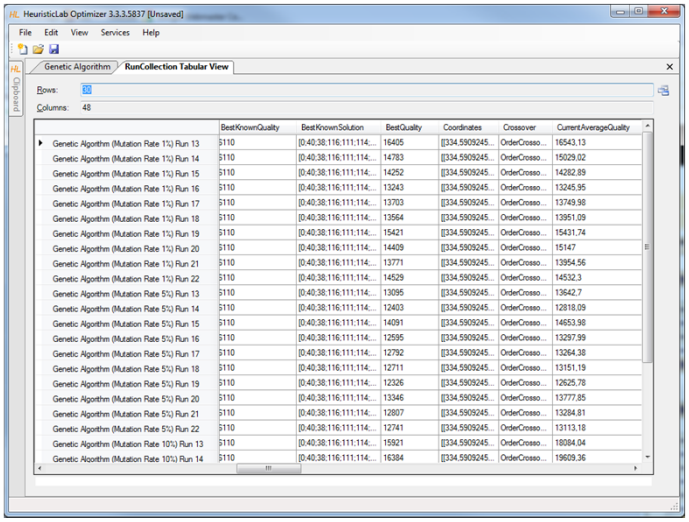
HeuristicLab

- HeuristicLab provides interactive views to analyze and compare all runs of a run collection
  - textual analysis
    - RunCollection Tabular View
  - graphical analysis
    - RunCollection BubbleChart
    - RunCollection BoxPlots
- Filtering is automatically applied to all open run collection views



RunCollection Tabular View

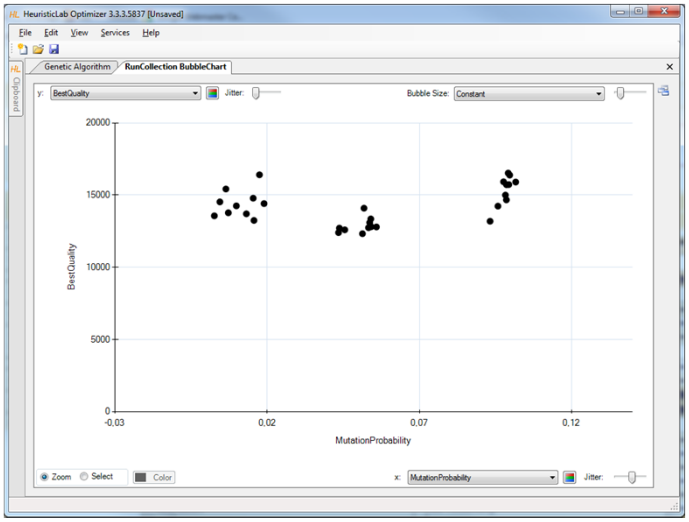
HeuristicLab



RunCollection Tabular View

- Sort columns
  - click on column header to sort column
  - Ctrl-click on column header to sort multiple columns
- Show or hide columns
  - right-click on table to open dialog to show or hide columns
- Compute statistical values
  - select multiple numerical values to see count, sum, minimum, maximum, average and standard deviation
- Select, copy and paste into other applications

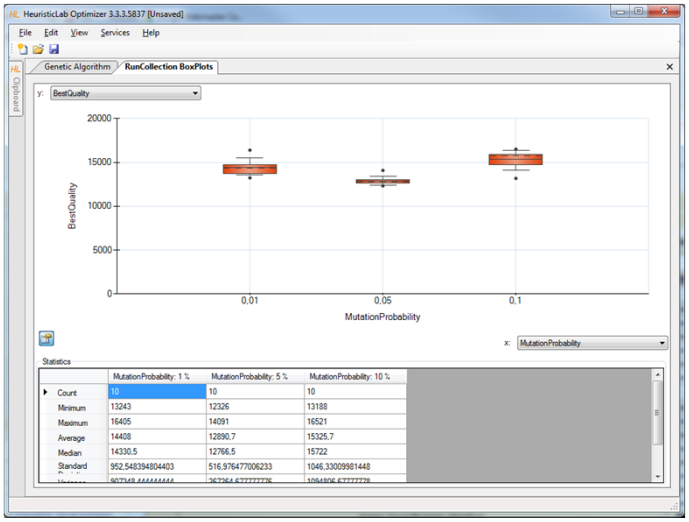
RunCollection BubbleChart



RunCollection BubbleChart

- Choose values to plot
  - choose which values to show on the x-axis, the y-axis and as bubble size
  - possible values are all parameter settings and results
- Add jitter
  - add jitter to separate overlapping bubbles
- Zoom in and out
  - click on Zoom and click and drag in the chart area to zoom in
  - double click on the chart area background or on the circle buttons beside the scroll bars to zoom out
- Color bubbles
  - click on Select, choose a color and click and drag in the chart area to select and color bubbles
  - apply coloring automatically by clicking on the axis coloring buttons
- Show runs
  - double click on a bubble to open its run
- Export image
  - right-click to open context menu to copy or save image
  - save image as pixel (BMP, JPG, PNG, GIF, TIF) or vector graphics (EMF)
- Show box plots
  - right-click to open context menu to show box plots view

RunCollection BoxPlots



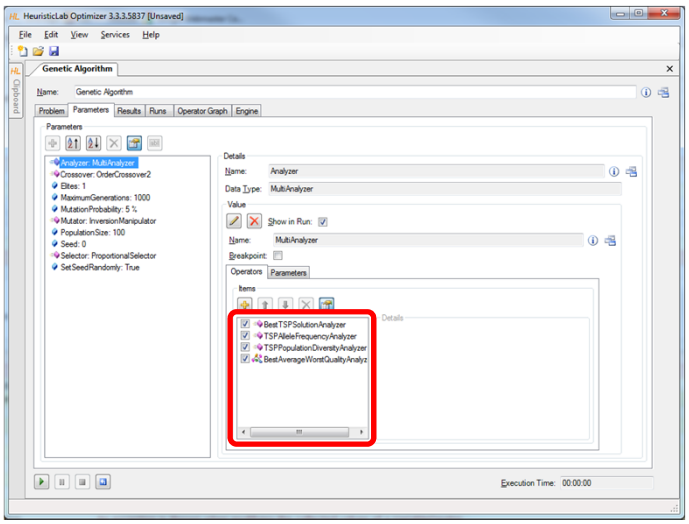
RunCollection BoxPlots

- Choose values to plot
  - choose which values to show on the x-axis and y-axis
  - possible values are all parameter settings and results
- Zoom in and out
  - click on Zoom and click and drag in the chart area to zoom in
  - double click on the chart area background or on the circle buttons beside the scroll bars to zoom out
- Show or hide statistical values
  - click on the lower left button to show or hide statistical values
- Export image
  - right-click to open context menu to copy or save image
  - save image as pixel (BMP, JPG, PNG, GIF, TIF) or vector graphics (EMF)

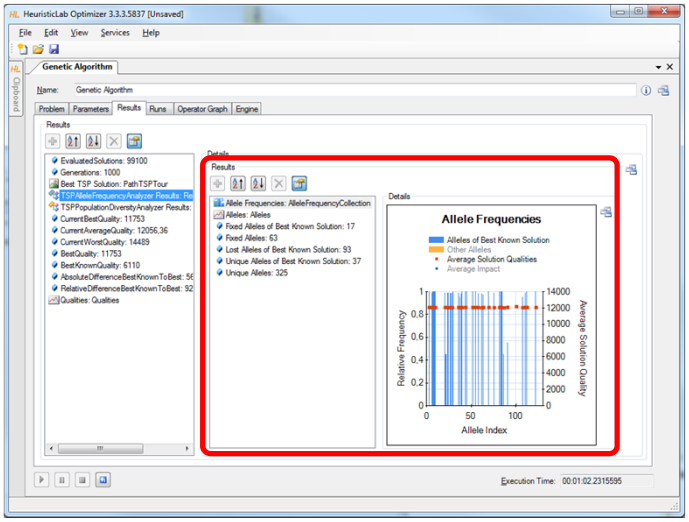
Analyzers

- Special operators for analysis purposes
  - are executed after each iteration
  - serve as general purpose extension points of algorithms
  - can be selected and parameterized in the algorithm
  - perform algorithm-specific and/or problem-specific tasks
  - some analyzers are quite costly regarding runtime and memory
  - implementing and adding custom analyzers is easy
- Examples
  - TSPAlleleFrequencyAnalyzer
  - TSPPopulationDiversityAnalyzer
  - SuccessfulOffspringAnalyzer
  - SymbolicDataAnalysisVariableFrequencyAnalyzer
  - SymbolicRegressionSingleObjectiveTrainingBestSolutionAnalyzer
  - …

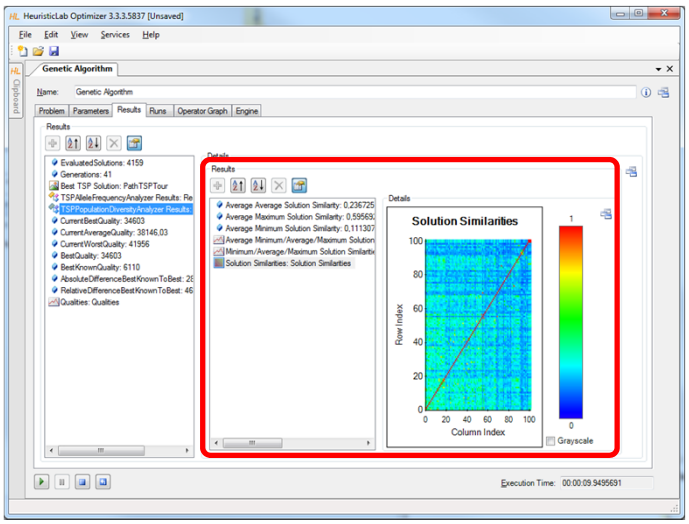
Analyzers



TSPAlleleFrequencyAnalyzer

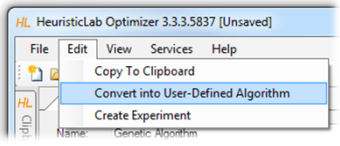


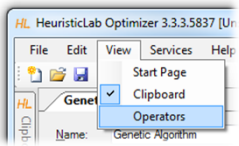
TSPPopulationDiversityAnalyzer



Building User-Defined Algorithms

- Operator graphs
  - algorithms are represented as operator graphs
  - operator graphs of user-defined algorithms can be changed
  - algorithms can be defined in the graphical algorithm designer
  - use the menu to convert a standard algorithm into a user-defined algorithm





- Operators sidebar
  - drag & drop operators into an operator graph
- Programmable operators
  - add programmable operators in order to implement custom logic in an algorithm
  - no additional development environment needed
- Debug algorithms
  - use the debug engine to obtain detailed information during algorithm execution

Building User-Defined Algorithms

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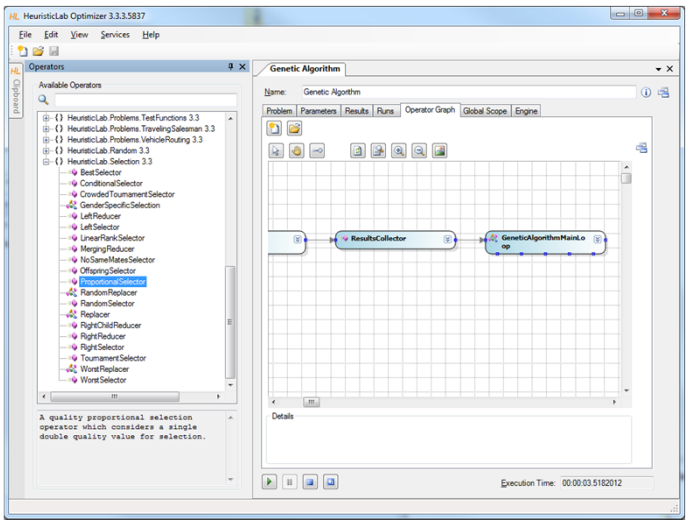

Building User-Defined Algorithms

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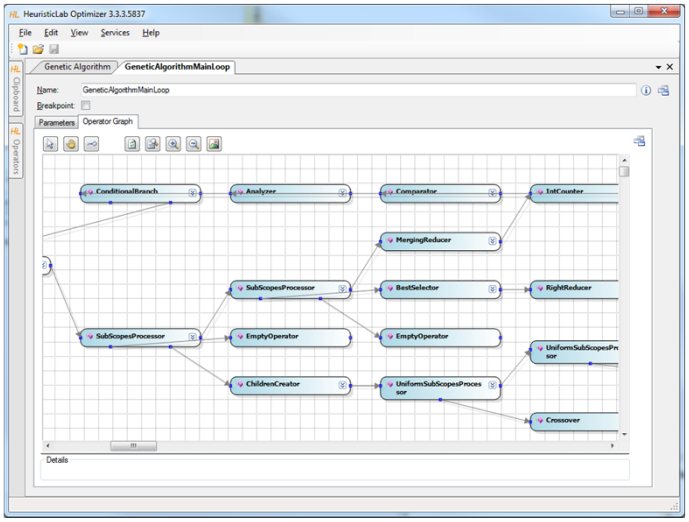
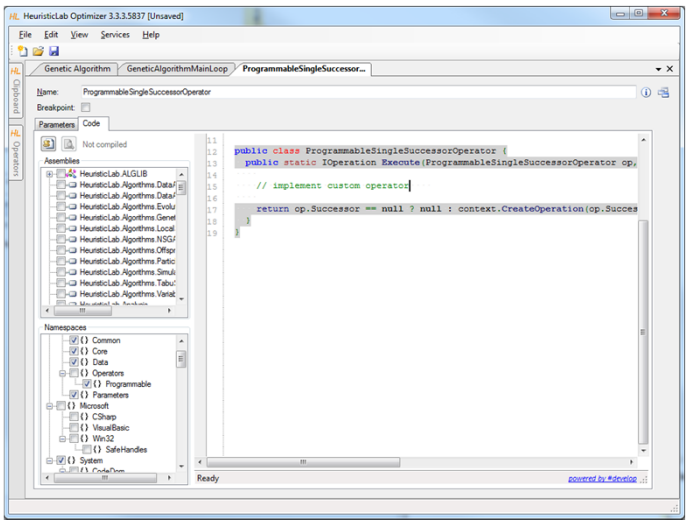
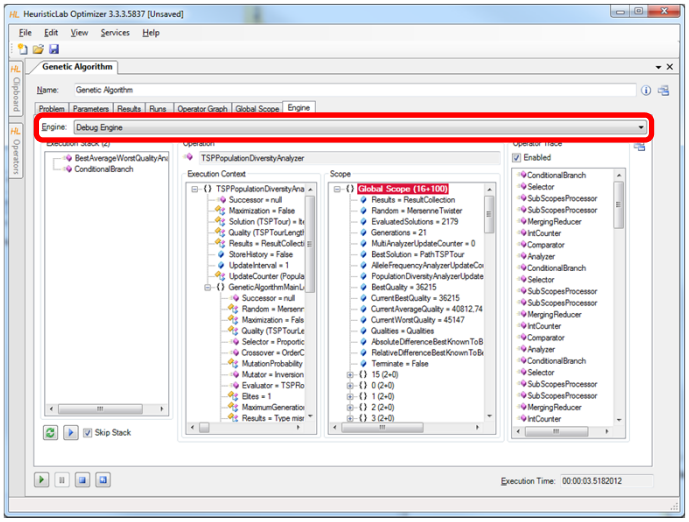


Programmable Operators



Debugging Algorithms



Introduction to Data-based Modeling

- Dataset: Matrix $(x_{i,j})_{\ i=1..N,\ j=1..K}$
  - N observations of K input variables
  - $x_{i,j}$ = i-th observation of j-th variable
  - Additionally: Vector of labels $(y_1 \ldots y_N)^T$
- Goal: learn association of input variable values to labels
- Common tasks
  - Regression (real-valued labels)
  - Classification (discrete labels)
  - Clustering (no labels, group similar observations)

Data-based Modeling Algorithms in HeuristicLab

- Symbolic regression and classification based on genetic programming
- External Libraries:
  - Support Vector Machines for Regression and Classification
  - Linear Regression
  - Linear Discriminate Analysis
  - K-Means clustering

Case Studies

- Regression
  - Artificial benchmark problem dataset *Poly-10*
  - Algorithms:
    - Linear regression
    - Symbolic regression using Genetic Programming
- Classification
  - Real world medical *Mammographic Mass* dataset from the UCI Machine Learning Repository
  - Algorithms:
    - Symbolic classification

Case Study: Regression

- Poly-10 benchmark problem dataset
  - 10 input variables $x_1 \dots x_{10}$
  - $y = x_1 \cdot x_2 + x_3 \cdot x_4 + x_5 \cdot x_6 + x_1 \cdot x_7 \cdot x_9 + x_3 \cdot x_6 \cdot x_{10}$
  - Non-linear modeling approach necessary
  - Frequently used in GP literature
  - Download: http://dev.heuristiclab.com/AdditionalMaterial#ICCGI2011

Linear Regression

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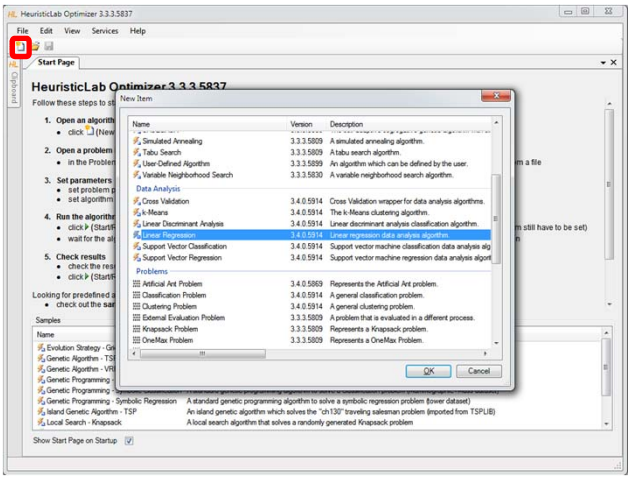
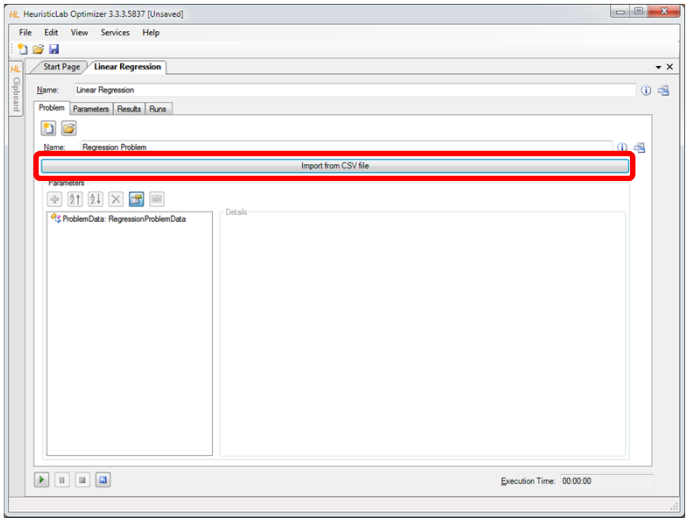
- Create new algorithm

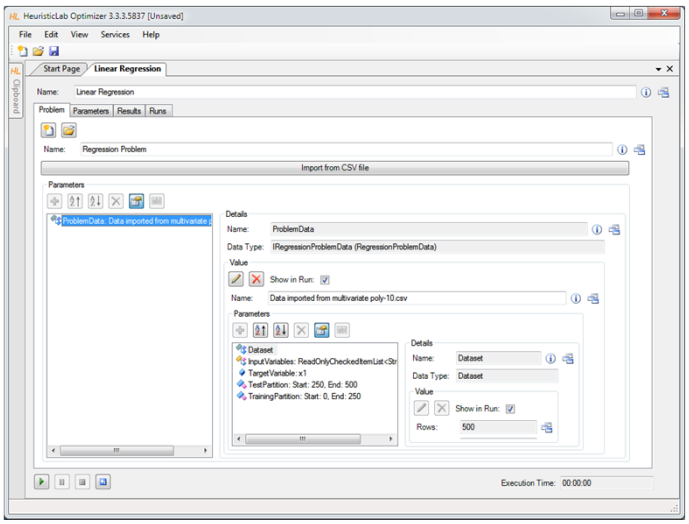


Import Data from CSV-File

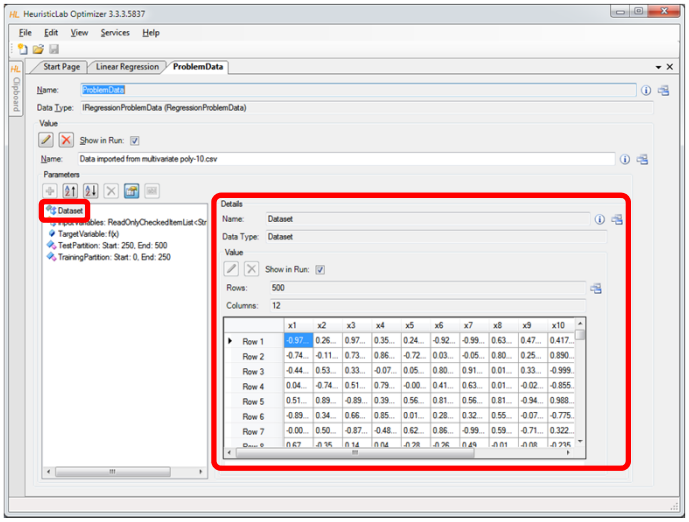
HeuristicLab



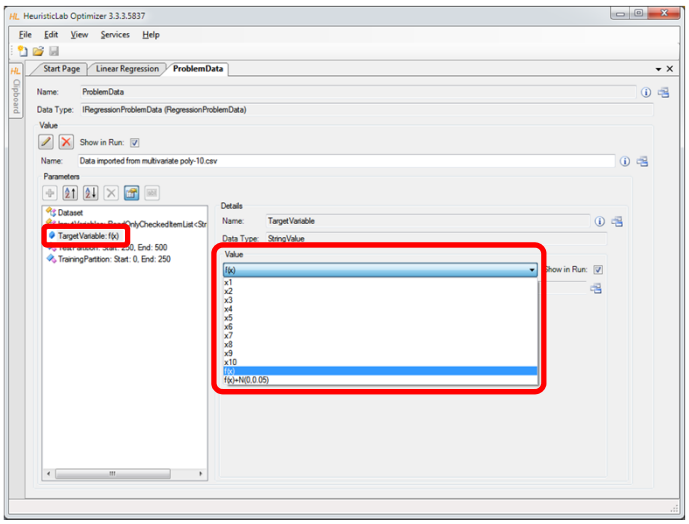
Inspect and Configure Dataset



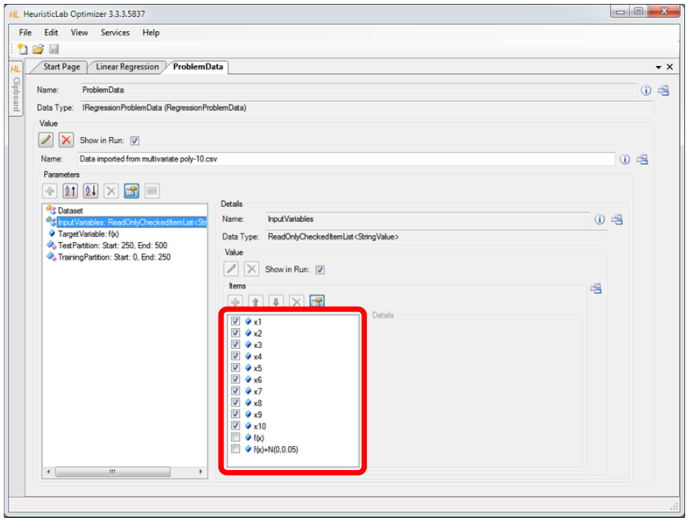
Inspect Imported Data



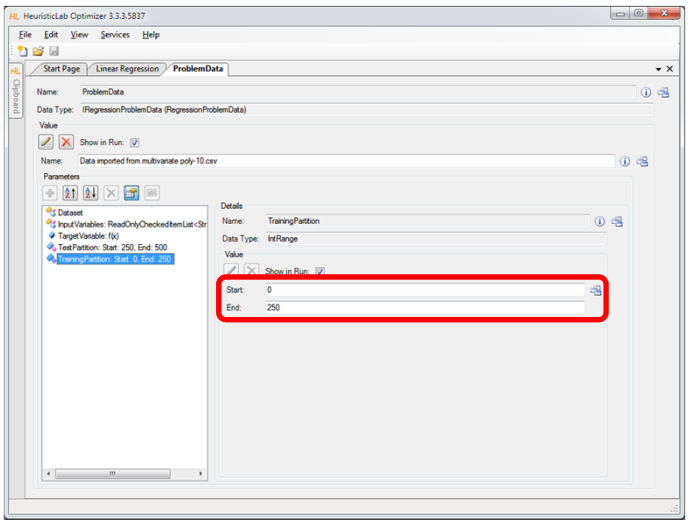
Set Target Variable



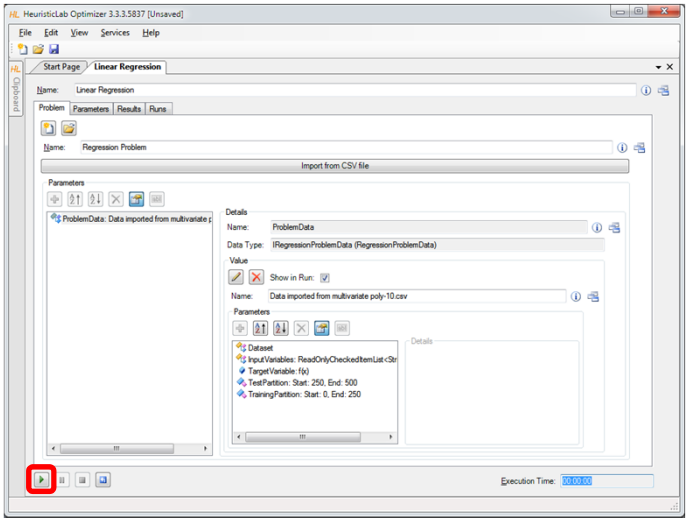
Select Input Variables



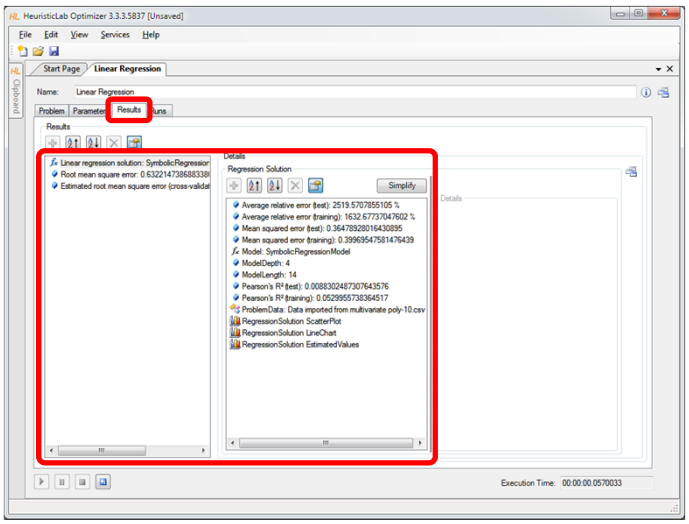
Configure Training and Test Partitions



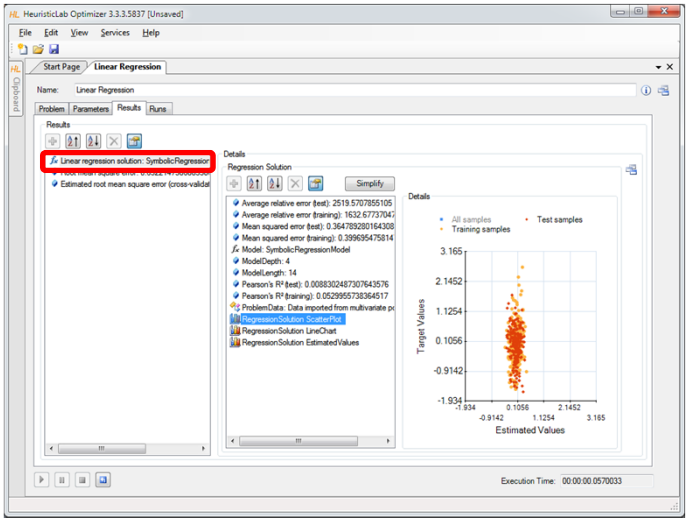
Run Linear Regression



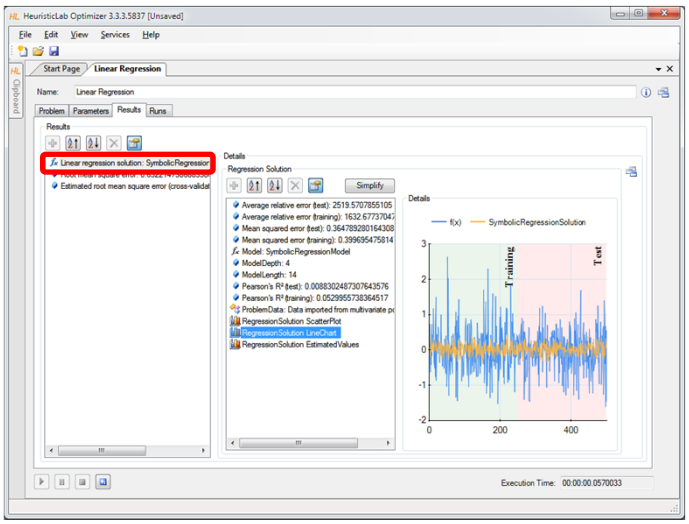
Inspect Results



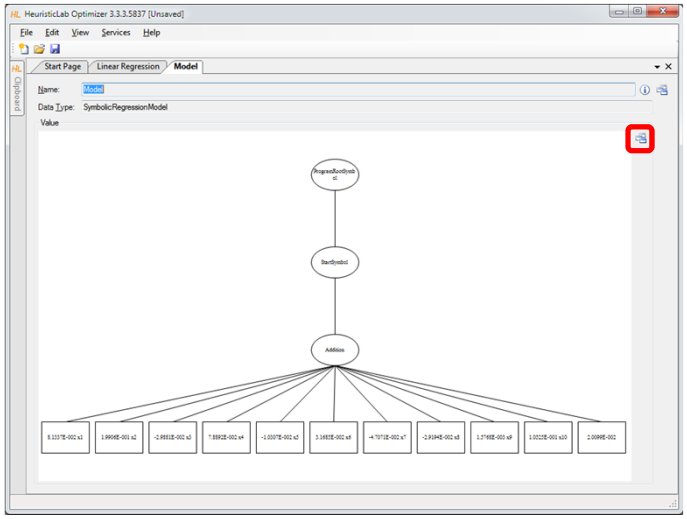
Inspect Scatterplot of Predicted and Target Values



Inspect Linechart



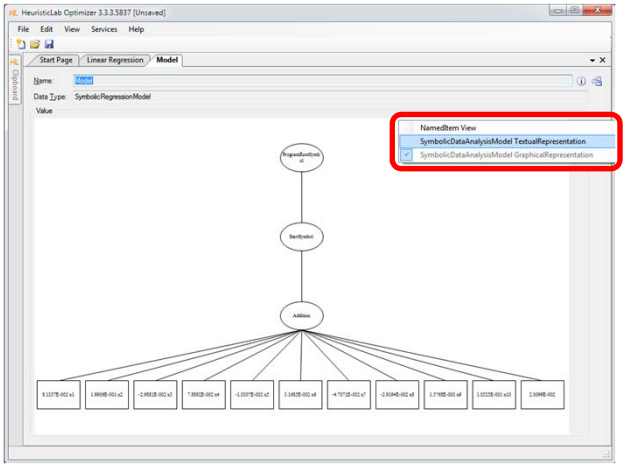
Inspect Graphical Representation of Model



Textual Representations Are Also Available

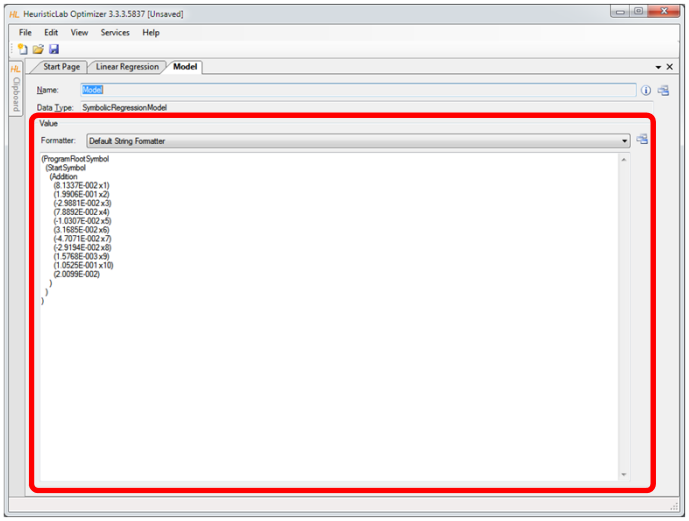
HeuristicLab

- Use *ViewHost* to switch to textual representation view

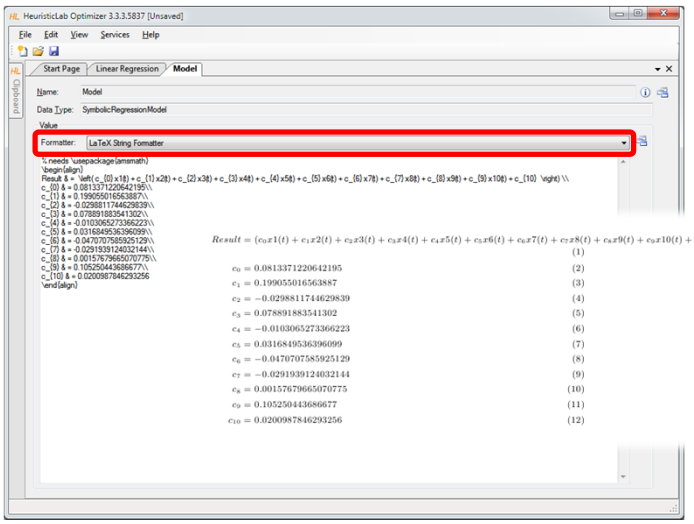


Default Textual Representation for Model Export

HeuristicLab



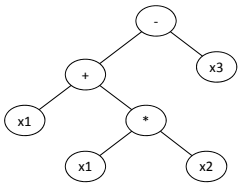
Textual Representation for Export to LaTeX



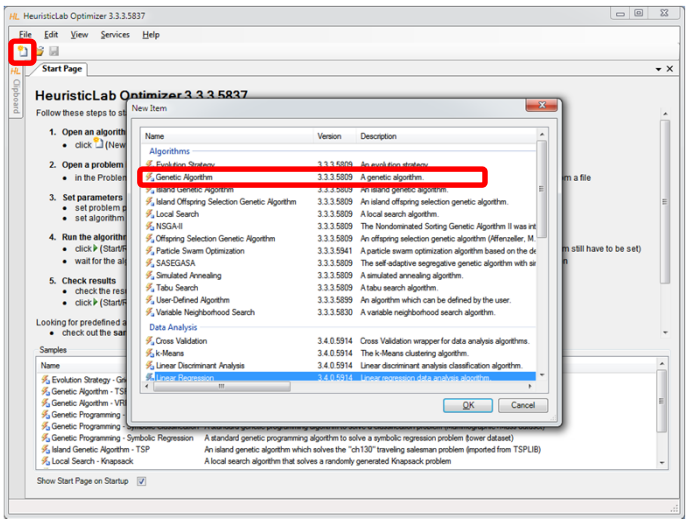
Nonlinear Modeling: Symbolic Regression

- Linear regression produced an inaccurate model.
- Next: produce a nonlinear symbolic regression model using genetic programming

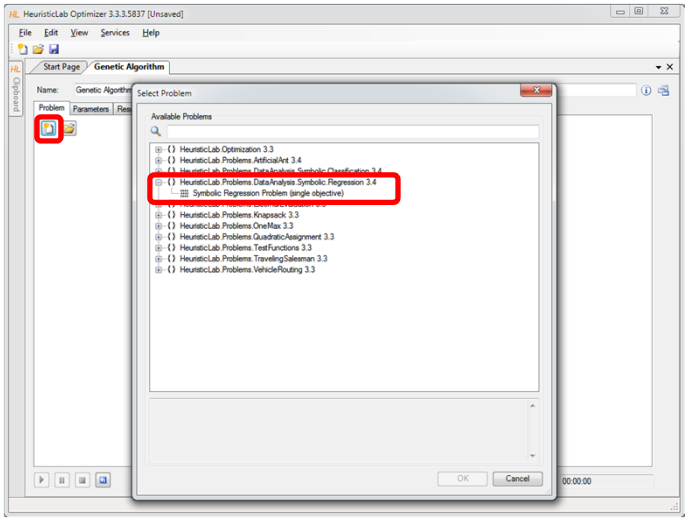
- Genetic programming
  - Evolve variable-length models
  - Model representation: symbolic expression tree
  - Structure and model parameters are evolved side-by-side
  - White-box models



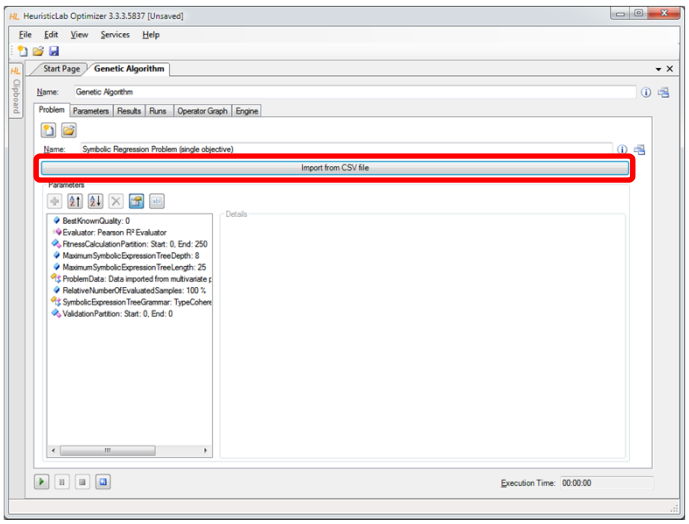
Create New Genetic Algorithm



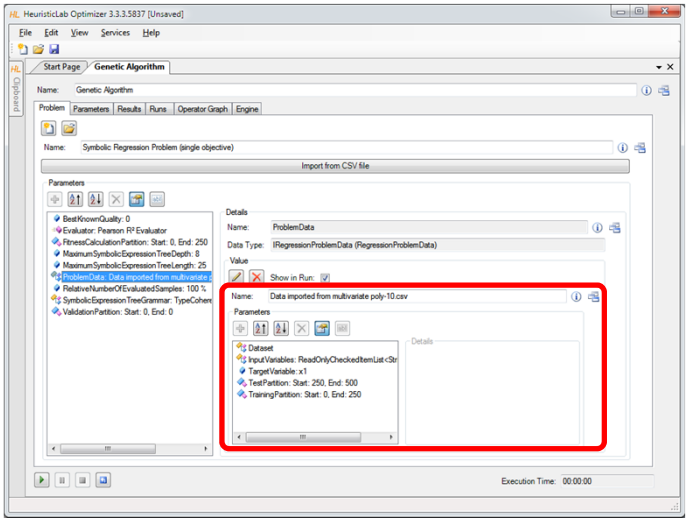
Create New Symbolic Regression Problem



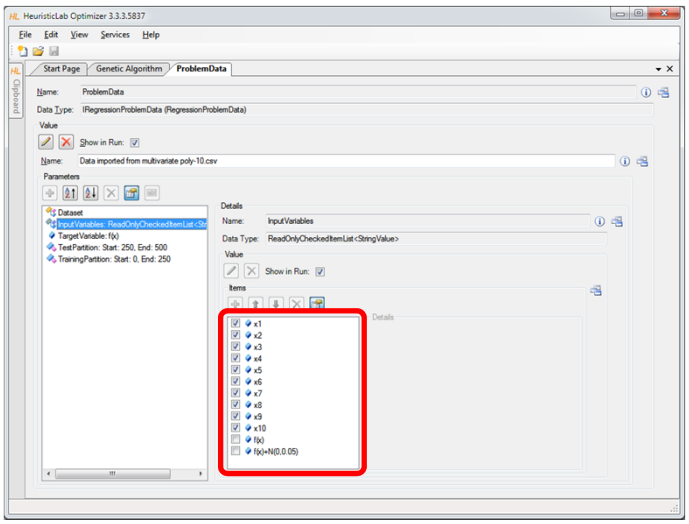
Import Data



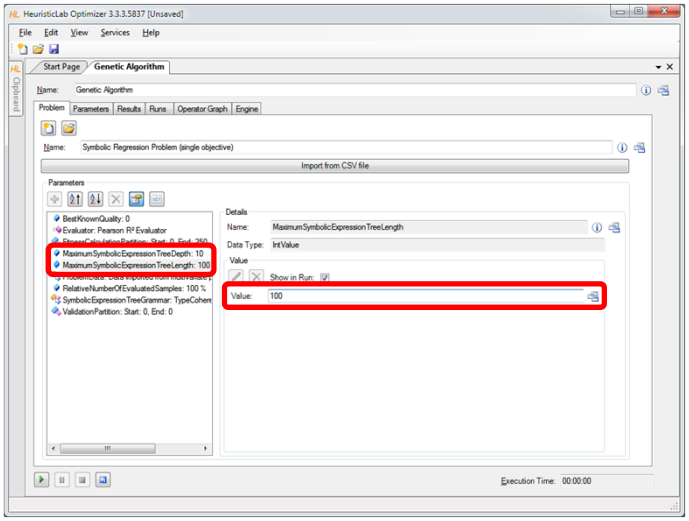
Inspect Data and Configure Dataset



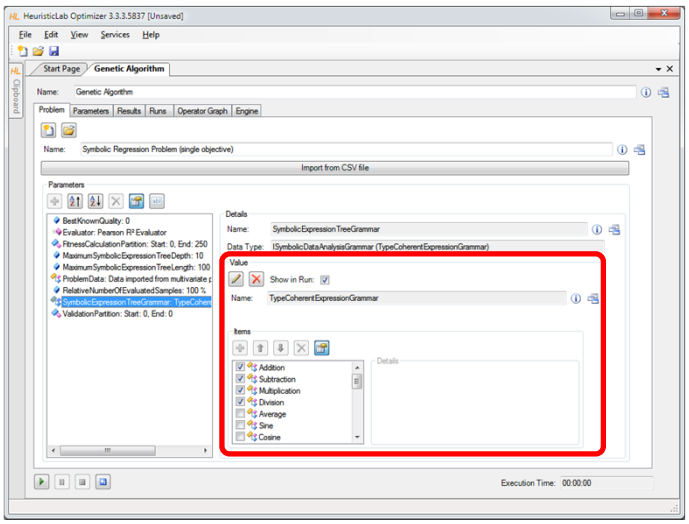
Set Target and Input Variables



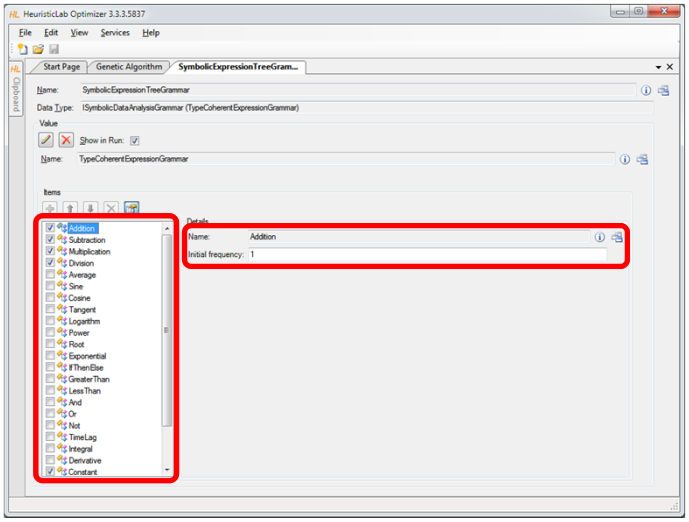
Configure Maximal Model Depth and Length



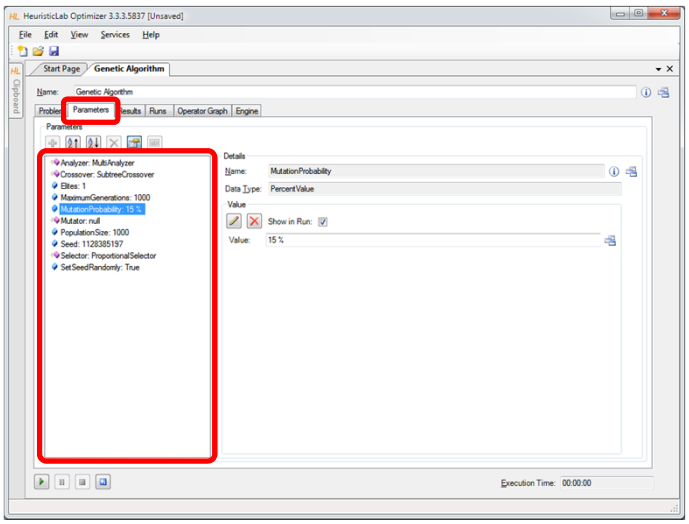
Configure Function Set (Grammar)



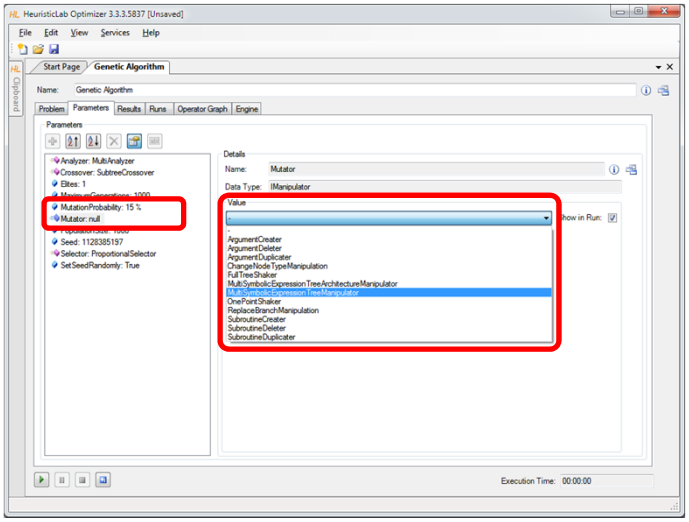
Configure Function Set (Grammar)



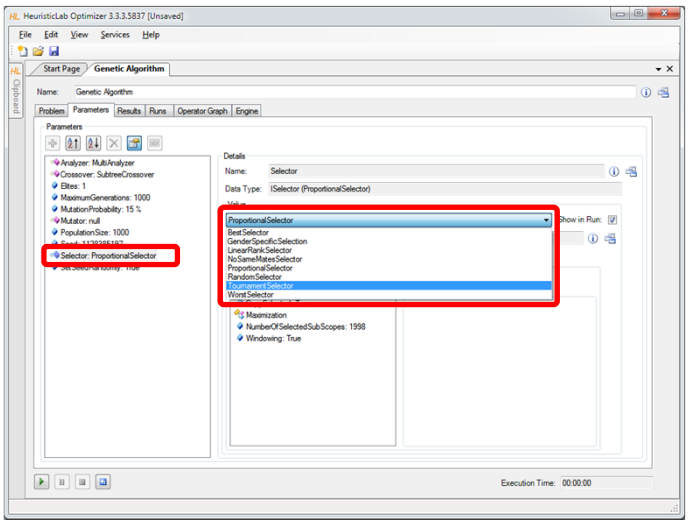
Configure Algorithm Parameters



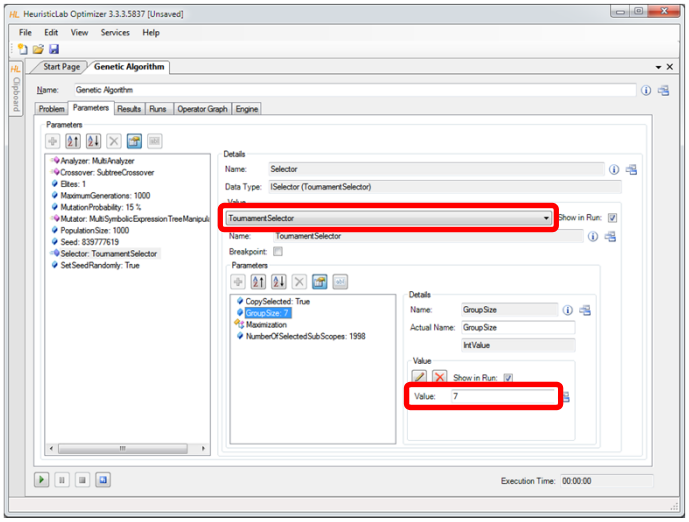
Configure Mutation Operator



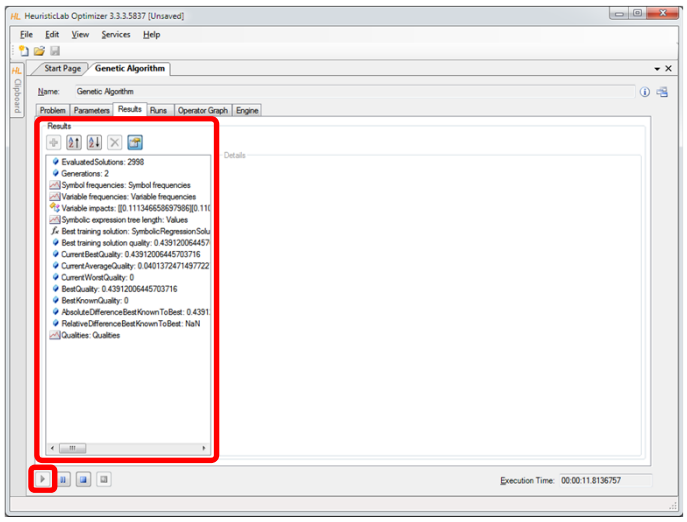
Configure Selection Operator



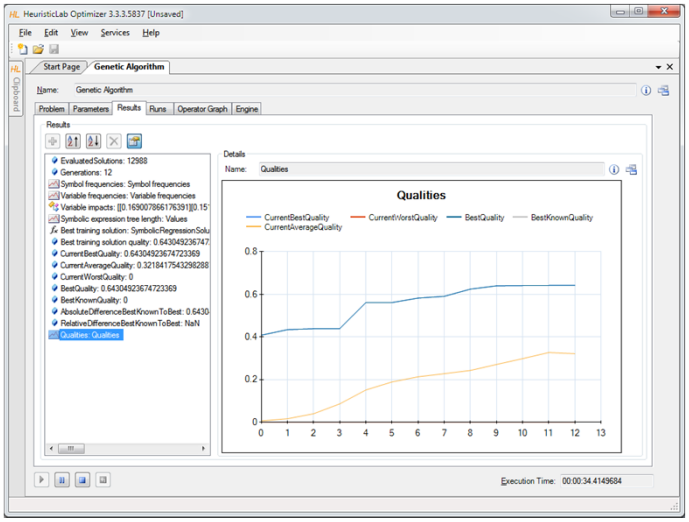
Configure Tournament Group Size



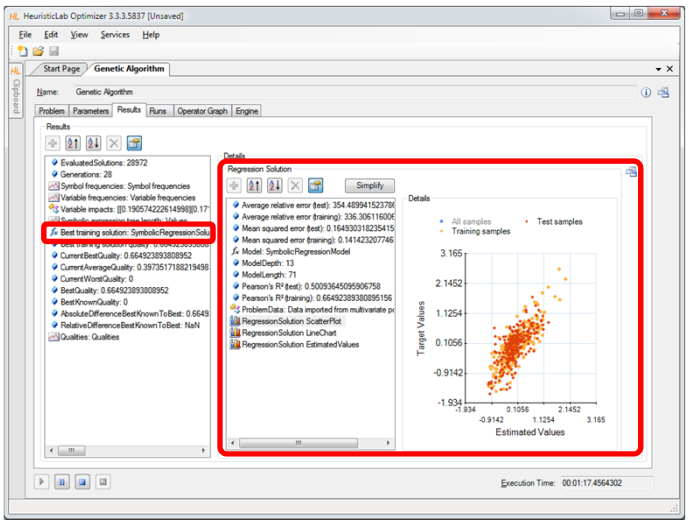
Start Algorithm and Inspect Results



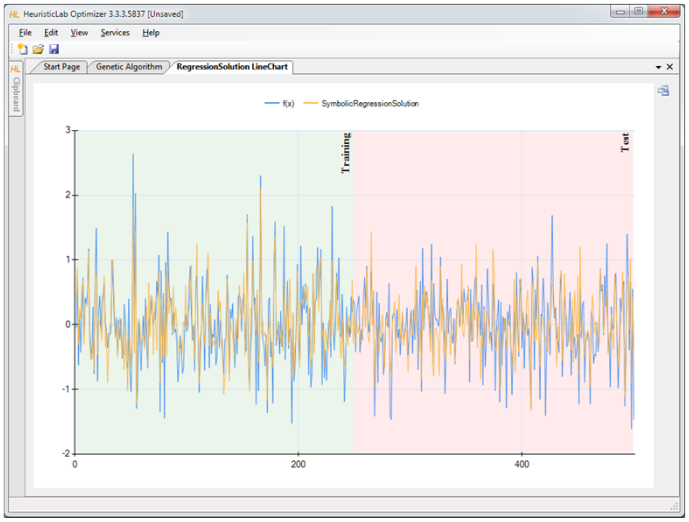
Inspect Quality Chart



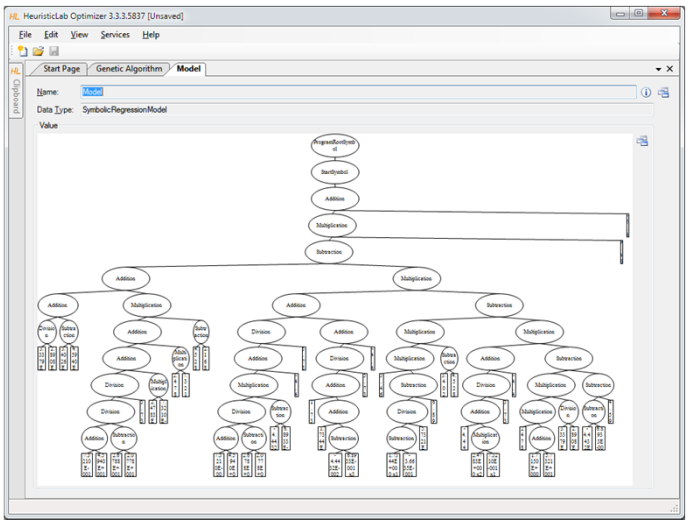
Inspect Best Model on Training Partition



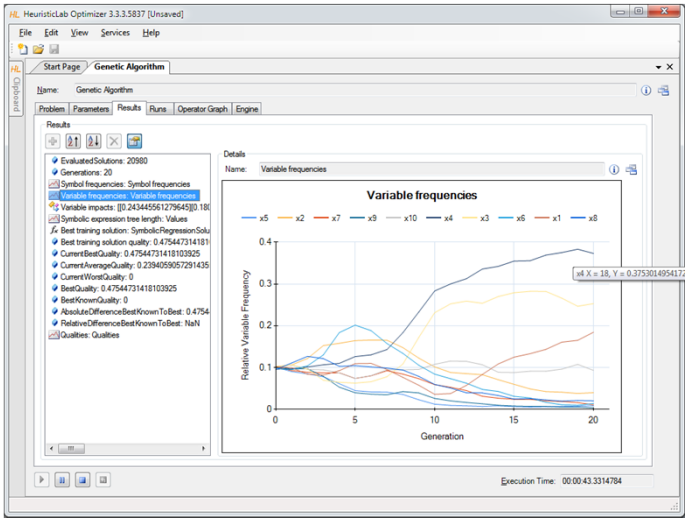
Inspect Linechart of Best Model on Trainingset



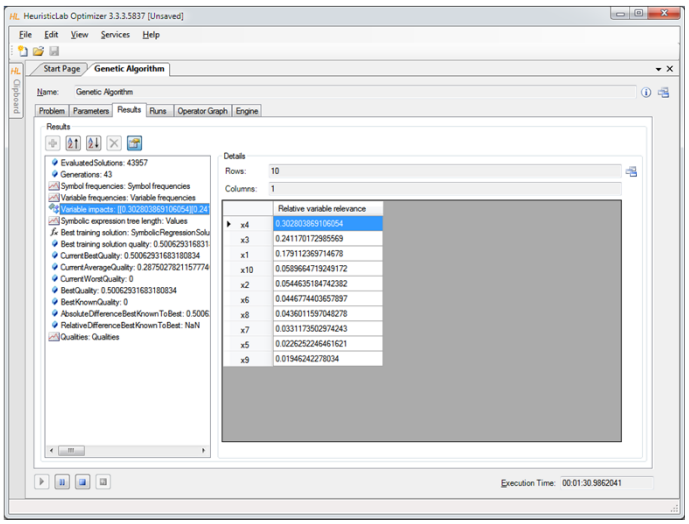
Inspect Structure of Best Model on Trainingset



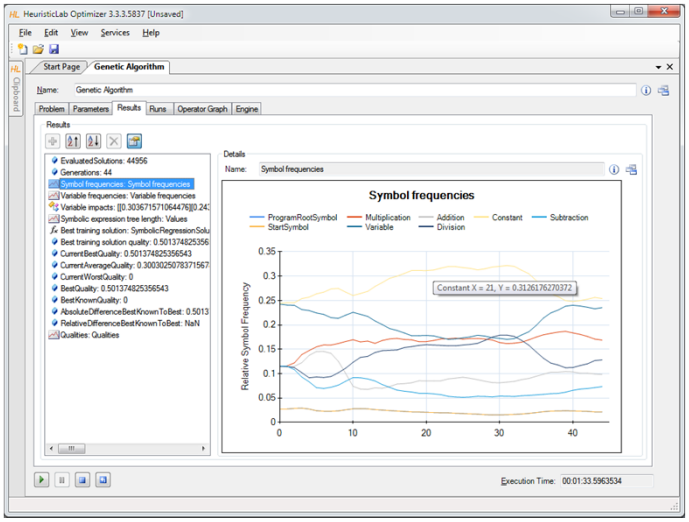
Inspect Variable Frequency Chart



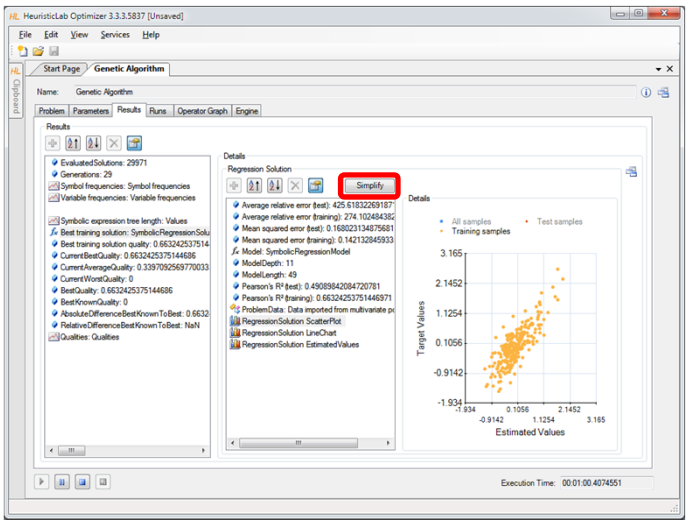
Inspect Variable Impacts



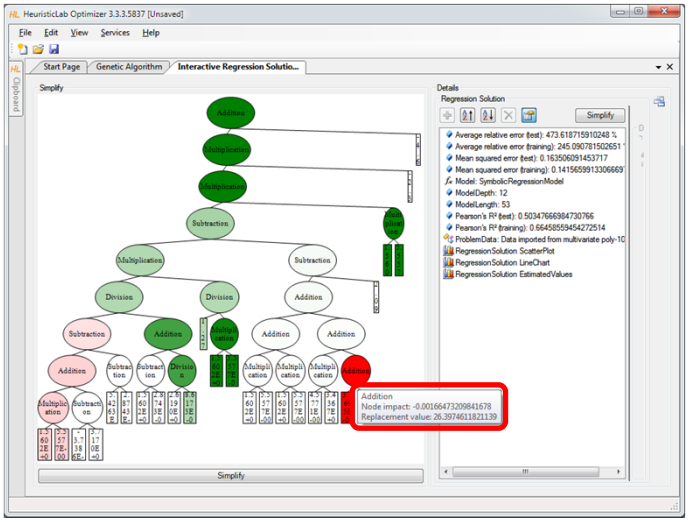
Inspect Symbol Frequencies



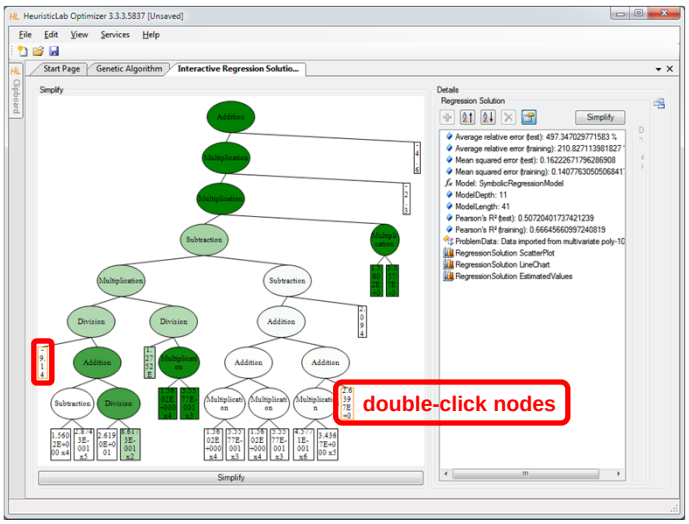
Detailed Model Analysis and Simplification



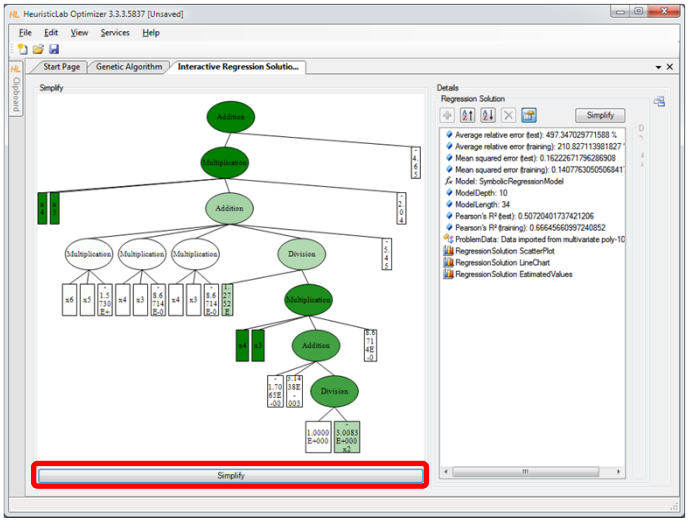
Symbolic Simplification and Node Impacts



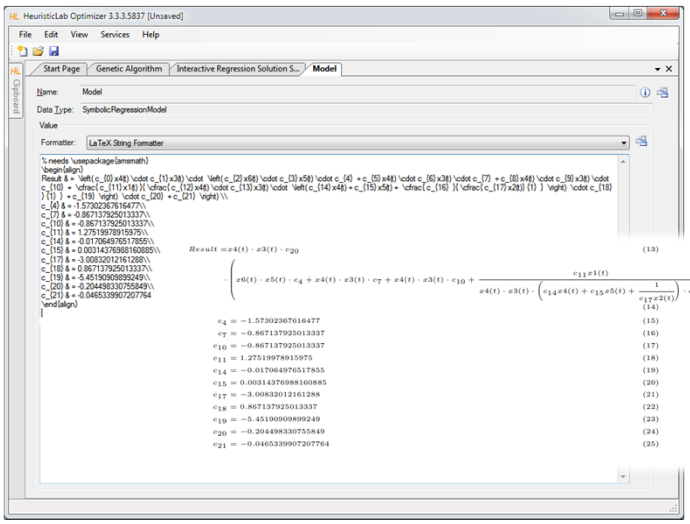
Manual Simplification



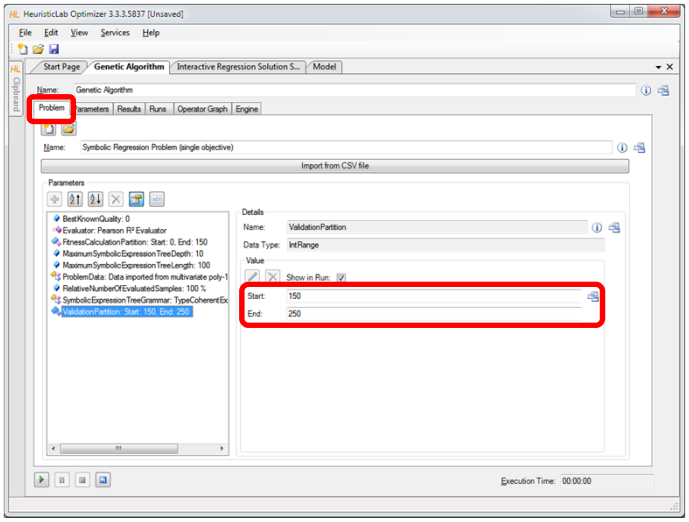
Automatic Symbolic Simplification



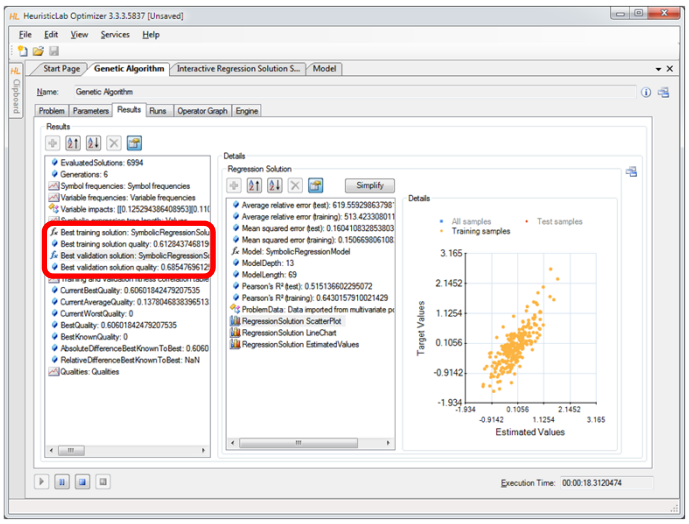
LaTeX Export



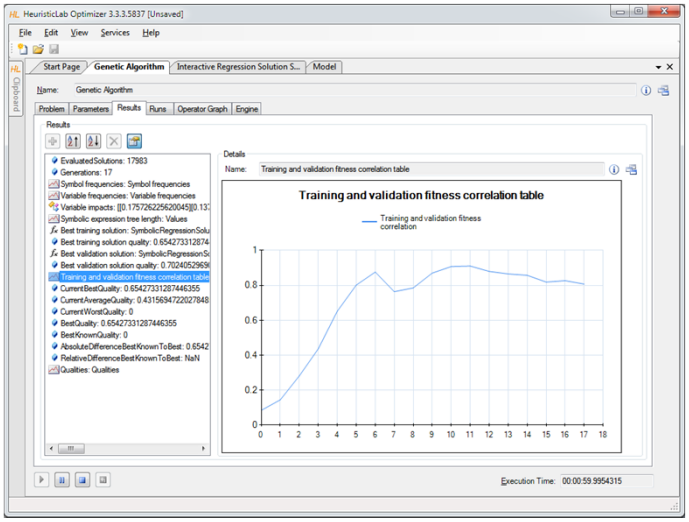
Configuration of Validation Partition



Inspect Best Model on Validation Partition



Inspect Linechart of Correltion of Training and Validation Fitness



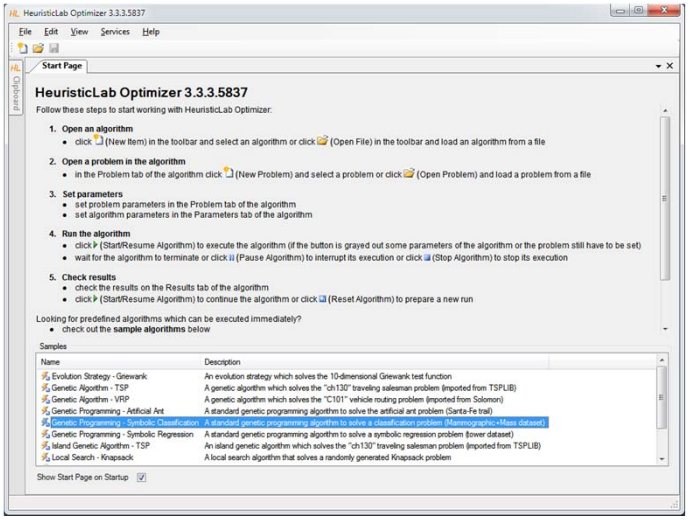
Case Study: Classification

HeuristicLab

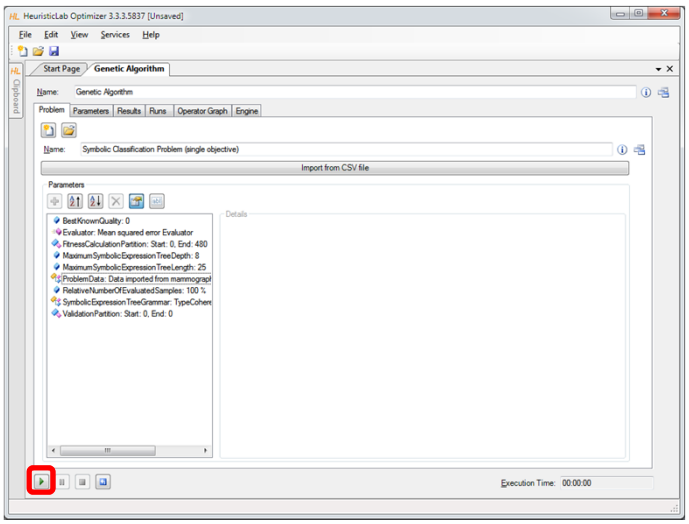
- Real world medical dataset (*Mammographic Mass*) from UCI Machine Learning Repository (Frank & Asuncion)
  - data from non-invasive mammography screening
  - variables:
    - patient age
    - visual features of inspected mass lesions: shape, margin, density
  - target variable: severity (malignant, benign)
  - Download: http://dev.heuristiclab.com/AdditionalMaterial#ICCGI2011

Open Sample

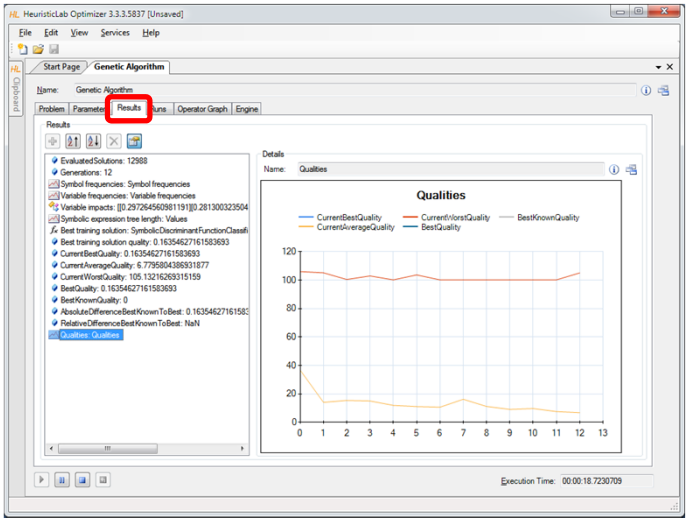
HeuristicLab



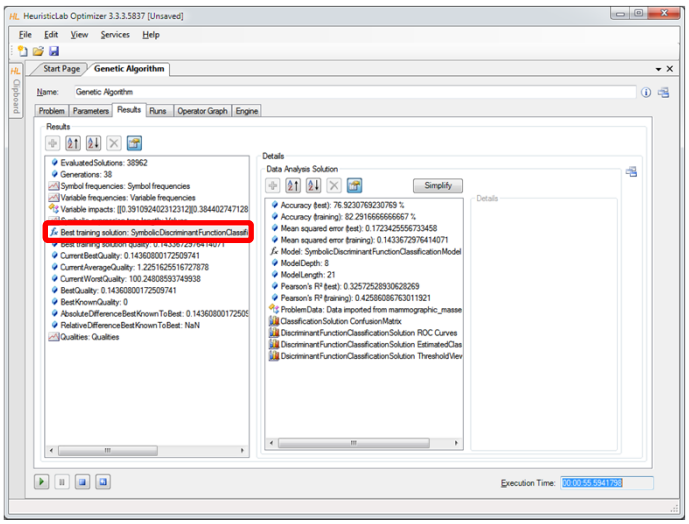
Configure and Run Algorithm



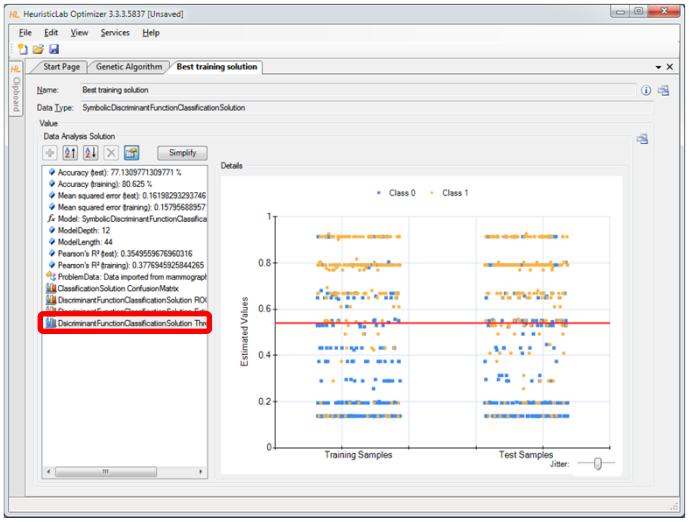
Inspect Quality Linechart



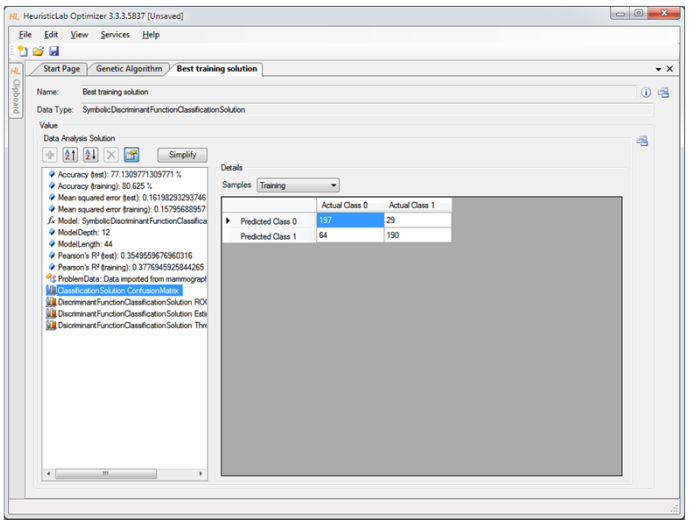
Inspect Best Training Solution



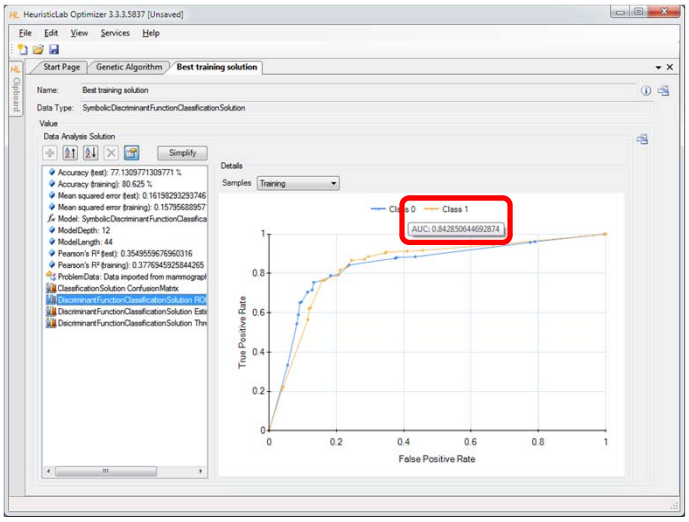
Inspect Model Output and Thresholds



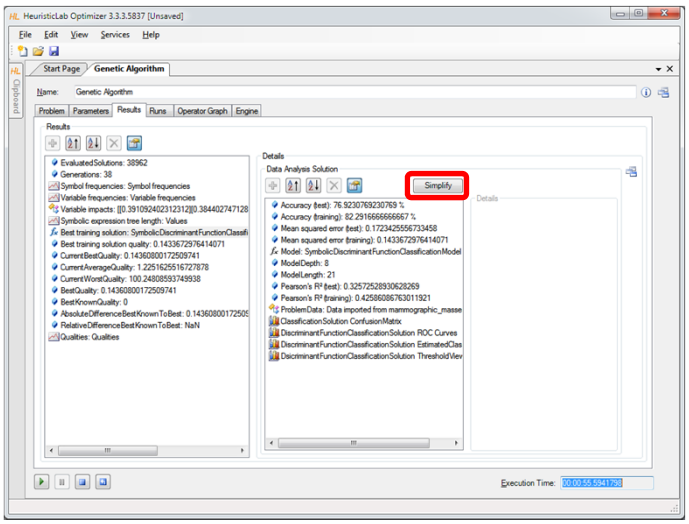
Inspect Confusion Matrix



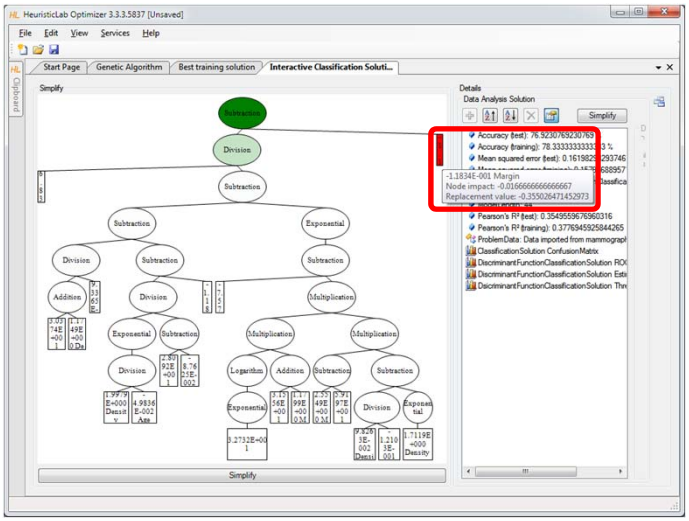
Inspect ROC Curve



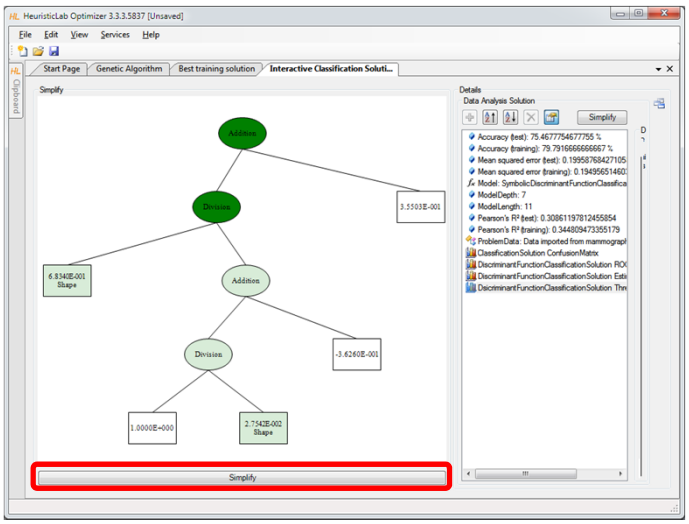
Analyse and Simplify Best Training Solution



Analyse and Simplify Model



Symbolically Simplified Model



Some Additional Features

- HeuristicLab Hive
  - parallel and distributed execution of algorithms and experiments on many computers in a network
- Optimization Knowledge Base (OKB)
  - database to store algorithms, problems, parameters and results
  - open to the public
  - open for other frameworks
  - analyze and store characteristics of problem instances and problem classes
- External solution evaluation and simulation-based optimization
  - interface to couple HeuristicLab with other applications (MatLab, AnyLogic, …)
  - supports different protocols (command line parameters, TCP, …)
- Parameter grid tests and meta-optimization
  - automatically create experiments to test large ranges of parameters
  - apply heuristic optimization algorithms to find optimal parameter settings for heuristic optimization algorithms

Planned Features

- Algorithms & Problems
  - steady-state genetic algorithm
  - unified tabu search for vehicle routing
  - scatter search
  - …
- Cloud Computing
  - port HeuristicLab Hive to Windows Azure
- Linux
  - port HeuristicLab to run on Mono and Linux machines
- Have a look at the HeuristicLab roadmap
  - http://dev.heuristiclab.com/trac/hl/core/roadmap
- Any other ideas, requests or recommendations?
  - please write an e-mail to support@heuristiclab.com

HeuristicLab Team

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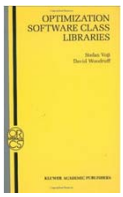
Suggested Readings

HeuristicLab

- S. Voß, D. Woodruff (Edts.)
  Optimization Software Class Libraries
  Kluwer Academic Publishers, 2002



- M. Affenzeller, S. Winkler, S. Wagner, A. Beham
  Genetic Algorithms and Genetic Programming
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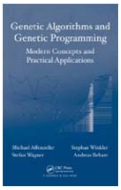

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- Detailed list of all publications of the HEAL research group: http://research.fh-ooe.at/de/orgunit/detail/356#showpublications

Questions & Answers

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