

Research Group HEAL – Heuristics and Evolutionary Algorithms Laboratory

2018









Heuristic Optimization in Production and Logistics

Contact:

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WWW:

https://heal.heuristiclab.com https://dev.heuristiclab.com



University of Applied Sciences Upper Austria



C Largest University of Applied Sciences in Austria

- 4 schools
- 62 study programms
- 5.888 students
- 17.34 m€ R&D turnover (2016)









University of Applied Sciences Upper Austria





Research Group Heuristic and Evolutionary Algorithms Laboratory (HEAL)



Research Group

- since 2005 at FH OÖ
- 5 professors
- 12 research associates
- various interns, bachelor & master students

Research

- > 200 peer-reviewed publications
- 8 dissertations
- > 60 master and bachelor theses

Industry partners (excerpt)





Scientific partners



Metaheuristics

Metaheuristics

- intelligent search strategies
- can be applied to different problems
- explore interesting regions of the search space (parameter)
- tradeoff: computation vs. quality
 - good solutions for very complex problems
- must be tuned to applications

Challenges

- choice of appropriate metaheuristics
- hybridization







Finding needles in haystacks





Research Projects





HeuristicLab



Open Source Optimization Environment HeuristicLab

- developed since 2002
- basis of many research projects and publications
- 2nd place at *Microsoft Innovation Award 2009*
- HeuristicLab 3.3.x since May 2010 under GNU GPL

Motivation and Goals

- graphical user interface for interactive development, analysis and application of optimizations methods
- numerous optimization algorithms and optimization problems
- support for extensive experiments and analysis
- distribution through parallel execution of algorithms
- extensibility and flexibility (plug-in architecture)

Computing with HeuristicLab Hive

- framework for distribution and parallel execution of HeuristicLab algorithms
- compute resources at Campus Hagenberg
 - 2006 2011: research cluster 1 (14 cores)
 - since 2009: research cluster 2 (112 cores, 448GB RAM)
 - since 2011: lab computers (100 PCs, on demand in the night)
 - since 2017: research cluster 3 (448 cores, 4TB RAM)









Available Algorithms



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Population-based

- ۲ CMA-ES
- ۲ **Evolution Strategy**
- **Genetic Algorithm**
- ۲ **Offspring Selection Genetic Algorithm (OSGA)**
- **Island Genetic Algorithm**
- Island Offspring Selection Genetic Algorithm ٠
- Parameter-less Population Pyramid (P3) ۲
- ٠ SASEGASA
- ٠ **Relevant Alleles Preserving GA (RAPGA)**
- ٠ Age-Layered Population Structure (ALPS)
- **Genetic Programming** ٠
- NSGA-II
- Scatter Search
- **Particle Swarm Optimization** ۲

Trajectory-based

- Local Search
- ۰ Tabu Search
- **Robust Taboo Search** ۲
- ٠ Variable Neighborhood Search
- **Simulated Annealing**

Data Analysis

- Linear Discriminant Analysis •
- ۲ Linear Regression
- **Multinomial Logit Classification**
- k-Nearest Neighbor
- k-Means
- ٠ **Neighborhood Component Analysis**
- Artificial Neural Networks
- **Random Forests**
- **Support Vector Machines**
- **Gaussian Processes** •
- Gradient Boosted Trees
- **Gradient Boosted Regression**

Additional Algorithms

- ٠ **User-defined Algorithm**
- **Performance Benchmarks**
- **Hungarian Algorithm**
- **Cross Validation** ۰
- ۰ LM-BFGS

Available Problems



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Combinatorial Problems

- Traveling Salesman
- Probabilistic Traveling Salesman
- Vehicle Routing
- Knapsack
- Bin Packing
- NK[P,Q]
- Job Shop Scheduling
- Linear Assignment
- Quadratic Assignment
- OneMax
- Orienteering
- Deceptive Trap
- Deceptive Trap Step
- HIFF

Genetic Programming Problems

- Test Problems (Even Parity, MUX)
- Symbolic Classification
- Symbolic Regression
- Symbolic Time-Series Prognosis
- Artificial Ant
- Lawn Mower
- Robocode
- Grammatical Evolution

Additional Problems

- Single-/Multi-Objective Test Function
- User-defined Problem
- Programmable Problem
- External Evaluation Problem (Anylogic, Scilab, MATLAB)
- Regression, Classification, Clustering
- Trading



Plugin Architecture









Cownload binaries

- deployed as ZIP archives
- latest stable version 3.3.14 "Denver"
 - released on July 24th, 2016
- daily trunk builds
- <u>https://dev.heuristiclab.com/download</u>

Check out sources

- SVN repository
- HeuristicLab 3.3.14 tag
 - https://src.heuristiclab.com/svn/core/tags/3.3.14
- Stable development version
 - https://src.heuristiclab.com/svn/core/stable

🗣 License

• GNU General Public License (Version 3)

System requirements

- Microsoft .NET Framework 4.5
- enough RAM and CPU power ;-)

-11	Heuris	liclab		
	Environment for He	suristic Optimization		

HeuristicLab is a framework for heuristic and evolutionary algorithms that is developed by members of the Heuristic and Evolutionary Algorithms Laboratory (HEAL) since 2002. The developers team of HeuristicLab uses this page to coordinate efforts to improve and extend HeuristicLab.



We know that many people are using Heuristiclab in business, research and teaching activities. Please drop us an e-mail, if you're using Heuristiclab in your teaching activities, if you have interesting business cases, or if you would like to get in contact for a research collaboration. See the support section for contact details. It would be great to hear from you!





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, Simulink, SciLab, 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





Data Based Modeling: Starting Point



Goal: Mathematical models that describe system behavior

System = Engine, human body, financial data etc.



Analysis of steel production processes



Medical data analysis





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Data Based Modeling: Process







Data Based Modeling: Results



Results:

 $MeltingRate(t) = f(x3_{(t-2)}, x1_{(t-3)}, ...)$



Improved process understanding for steel production

C125(p780641) = (chol, GGT, x58, ...)



Virtual tumor markers for cancer diagnosis

Data Based Modeling: Methods



Modeling Methods

- linear regression, random forests
- support vector machines, neural networks
- nearest neighbor, k-means

Population selection Selection Evaluation Construction Generation of new models Parents Selection Sel

Genetic Programming

- implicit feature selection
- optimizes model structure and parameters
- generates interpretable formulas
- results directly applicable
- assessment of variable relevance

$$y = c_0 \cdot x_1 \cdot (\log(c_1 \cdot x_2) + c_2) + c_3$$

$$c_0 = 0.500331886126962$$

$$c_1 = 2.3702293890766$$

$$c_2 = 1.28570833399083$$

$$c_3 = 4.91856540837157$$



Black-Box vs. White-Box Modeling



Instead of black box models (ANN, SVM, etc.) identification of model structure, i.e. white box models (symbolic regression/classification with Genetic Programming)





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Model Simplification



Simplification Methods

- mathematical transformation
- remove nodes
- constant optimization
- external optimization





$$y = x_1 \cdot x_2 + x_3 \cdot x_4 + x_5 \cdot x_6 + x_1 \cdot x_7 \cdot x_9 + x_3 \cdot x_6 \cdot x_{10}$$

C Export

- textual export
- LaTeX, MatLab
- graphical export

.



Model Evaluation



Regression





Classification

		ld	Target Variable	Estimated Values (all)	Absolute Error (all)	Relative Error (all)
	Row 1	0	-0.051247964	-0.244931259696236	0.193683295696236	0.790765931373734
	Row 2	1	0.727691161	0.566948971537046	0.160742189462954	0.283521441139877
•	Row 3	2	-0.623794992	-0.235158714563106	0.388636277436894	1.65265522121487
	Row 4	3	0.184169363	0.312577120202989	0.128407757202989	0.410803443065828
	Row 5	4	-0.425409255	0.607464911486624	1.03287416648662	1.70030259683463
	Row 6	5	0.13440877	0.135008413403134	0.000599643403133	0.00444152618358
	Row 7	6	0.723969158	1.02967884646345	0.305709688463453	0.296898095472629
	Row 8	7	-0.175618484	-0.096476538290749	0.079141945709251	0.820323232066462
	Row 9	8	0.412736644	0.559935700149158	0.147199056149158	0.262885642244183
	Row 10	9	0.321465414	0.391061335521024	0.0695959215210236	0.177966766845663
	Row 11	10	0.492008676	0.412907348968929	0.0791013270310709	0.191571613410599





Visual Model Exploration





Example: Virtual Sensors for Modeling Exhaust Gases

Motivation

- high quality modeling of emissions (NOx and soot) of a diesel engine
- virtual sensors: (mathematical) models that mimic the behavior of physical sensors
- advantages: low cost and non-intrusive
- identify variable impacts:
 - injected fuel, engine frequency, manifold air pressure, concentration of O₂ in exhaustion etc.



$$NO_x(t) = f(x 1_{(t-7)}, x 2_{(t-2)}, \ldots)$$



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Innovations

- results as formulas \rightarrow domain experts can analyze, simplify and refine the models
- integration of prior physical knowledge into modeling process
- powerful data analysis tools: model simplification and variable impact analysis





Goals

- detect **relevant impact factors** and potential relationships between foam parameters with respect to throw range and foam quality
- model throw range and foam quality
- configure extinguishing systems for optimal throw range and foam quality





Example: Plasma Nitriding Modeling

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Motivation

- hardening of materials (e.g. transmission parts)
- process parameter settings based on expert knowledge

Modeling Scenarios

- a) prediction of quality values based on process parameters and material composition
- b) propose process parameter settings to reach the desired material characteristics











Goals

- virtual design and prototyping
- support design & dimensioning process

Methods

- model friction coefficient, wear, noise & vibration
- integrate domain knowledge
- reuse and formalize existing test data









Final Product



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Example: Medical Diagnosis



Motivation

- **research goal:** identification of mathematical models for cancer diagnosis
- tumor markers: substances found in humans (especially blood and / or body tissues) that can be used as indicators for certain types of cancer

🗣 Data

- medical database compiled at the central laboratory of the General Hospital Linz, Austria, in the years 2005 – 2008
- total: blood values and cancer diagnoses for 20,819 patients

Modeling Scenarios

- model virtual tumor markers using normal blood data
- develop cancer diagnosis models using normal blood data
- develop cancer diagnosis models using normal blood data and (virtual) tumor markers



effects seen in data (blood examinations, tumor markers)





Model Analysis



Knowledge Integration

- specification of known correlations
- model extension through algorithm



Holistic Knowledge Discovery



Variable interaction networks

• reveals non-linear correlations

Variable frequencies

• analyzed during the algorithm run









Detection of Regime Shifts

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Real-time Analytics (Streaming Data)

- **Analysis of Variable Frequencies**
 - clearly shows that algorithm is able to detect which variables are relevant









- Smart Factory Lab EFRE/IWB 2014–2020" Technology Lab for Intelligent Production along the Product Lifecycle
- Project Locations: Hagenberg, Steyr, Wels
- Time Frame: 01.01.2016 31.12.2021
- Research Focus in the Industry 4.0 Field
- Infrastructure Investments
 - high performance compute cluster
 - VR/AR technology
 - laser cladding and milling system





Preemptive Maintenance



Real-Time Identification of Maintenance Needs with Machine Learning

• prevention of production downtimes, early detection of quality problems, scrap prognosis

C Time Series Analysis / Data Stream Analysis

consecutive data from sensors for monitoring production facilities

Sliding Window Regression

- online and real-time capabilities
- ensembles for state detection







Interrelated Production and Logistics Processes

Steel Production Processes

Integrated Modeling, Simulation & Optimization

Optimization Networks – Synchronized Planning and Control

Modeling of Optimization Networks

Academic Example: Knapsack + TSP

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Interaction with Simulation Software

- complex decisions may need to be made inside a simulation
 - e.g. which customers should be served by which trunk in what tour?
- HeuristicLab can be used to optimize these decisions
 - exisiting problem models can be parameterized (e.g. VRP) and solved
 - new problem models can be implemented and added

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Interaction with Simulation Software

Google Protocol Buffers

- originally developed at Google but has been released to the public
- reference implementations still maintained by Google
- used to describe messages that are exchanged between HeuristicLab and simulation software
- very small and fast serialization format
- protocol buffers can be extended and customized

Serializer	Larger than best	Slower than best
Microsoft DataContractSerializer	4.68x	6.93x
Microsoft JsonDataContractSerializer	2.24x	9.31x
Microsoft BinaryFormatter	5.62x	9.21x
NewtonSoft.Json	2.30x	7.83x
ProtoBuf.net	1x	1x
ServiceStack TypeSerializer	1.77x	2.23x
ServiceStack JsonSerializer	2.09x	2.58x

Protobuf is among the fastest and smallest serializers for many programming languages

Source: http://www.servicestack.net/benchmarks/NorthwindDatabaseRowsSerialization.100000-times.2010-08-17.html

HeuristicLab PPOVCockpit

Production Planning Optimization & Visualization Cockpit

• software frontend for applying optimization and simulation methods on company data

HeuristicLab PPOVCockpit

Example:

Material Flow and Layout Optimization

Goal

- the layout of an automotive production partner should be optimized
- material flows are to be simulated and used to rearrange workcenters

Simulation Model

- the simulation runs with the historical data of the production plant
- production flows are identified as either sequential, parallel or material demands that are satisified from different sources

Optimization

- a rearrangement of workcenters shows significant potential in reducing transportation requirements
- the company currently builds a new facility and adapts the layout of the existing plant

Example: Steel Slab Logistics

Goal

 the transportation of steel slabs should be improved and a better utilization of the capacities achieved

Simulation Model

 straddle carriers transport steel slabs between the continuous caster, the designated storage areas, processing facilities and the rolling mill

Optimization

- determine which straddle carrier picks up which slabs in which order
- a 4% improvement in lead time in dispatching of the straddle carriers was identified
- major bottlenecks (e.g. stacking of slabs) in the process have been identified and led to subsequent projects

Example: Fork Lift Routing

🗣 Goal

- dispatching of fork lifts to serve the assembly of trucks should be improved
- interaction with warehouse operations should be investigated to determine interrelated effects

Simulation Model

- fork lifts transport materials to the assembly stations
- finished assembly parts have to be transported back

Optimization

 results indicate that a combined view of picking and in-house transport is able to reduce makespan more than optimizing storage and transport independently

Example: Warehouse Operations

Goal

- automate the decision of where to place items in a high rack storage
- simulate the effects of the automation

Simulation Model

- the high rack contains the assigned items
- what is the effect on the picking process?

Optimization

- optimize the assignment of items to storage locations
- several constraints are considered such as storage box capacity, different location capacities, aspects of certain parts (FIFO) and more
- a 10% reduction of the travel distances could be achieved if the whole high rack was to be reorganized
- reduction of 10km of travel distance in the first month of the automation

Example: Setup Cost Minimization

Motivation

- shift from mass production to customized products in small lot sizes
- more frequent setups to prepare machines or tooling
- 40% 70% spent on setup in some manufacturing environments
- in many cases: constantly changing product portfolio (especially for toll manufacturers)

Setup Costs

- setup times are a crucial factor in many branches of industry
- setup costs are frequently sequence-dependent

🗣 Goal

- no measurements but approximation of setup costs
- optimization of total setup costs for production planning
- evaluation of scheduling vs. dispatching rules

Configuration B

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Example: Product Mixture Simulation and Optimization

Goal

- for creating a product with a stable quality multiple raw materials stacked in several containers must be mixed together
- the mixing descision is complex and has to take into account product restrictions
- an existing optimization only considers the bottom raw material in the container

Simulation Model

- given a certain mixing plan the simulation model calculates the properties of future products
- trucks bring in new raw material

Optimization

 the optimization finds mixtures that result in stable qualities of the products over time and reduces fluctuations

Example: Scheduling vs. Dispatching in Production Planning

Motivation

- challenges in the optimization of a real-world production plant: data quality, problem size, constraints
- scheduling: long-term planning, "big picture" (global optimization)
- **dispatching**: rule-based, local strategies, real-time capable, for volatile environments

Variants

- simple dispatching rules: FIFO, EarliestDueDate, NrOfOperations, etc.
- rule per group/machine:

3 2 4 1 4 1 2 3 4 2 3 Schedulable? Select Rule Schedule

Evaluation via Simulation

robustness, stochastic variability, additional key figures

Example: Logistics Network Design

SioBoost – EU FP7 Project

- agricultural waste should be converted to BioFuel
- however waste has little energy density and is inefficient to transport
- the project develops plants to compress waste into intermediate and final products
- question: what would an efficient logistic network to support this process look like and what would it cost to build and run?

Simulation Model

- regions supply certain types of waste in different degrees
- regions have transportation infrastructure that influences cost and speed
- a high demand influences the price of waste

Coptimization

- determine which regions get a converter
- determine which region contributes which type of waste to which degree to which converter

Example: Dial-a-Ride Transportation Model

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🗣 Goal

- what would a more efficient public transport look like that is based on dynamic routes and small buses
- a control strategy should be identified which performs bus dispatching

Simulation Model

- customers appear at bus stops and demand a ride to their destination
- buses frequent the stops and pick up as well as drop off the customers
- the control strategy decides where the bus heads next and which customers to be picked up

Optimization

- the control strategy consists of several parameters that need to be optimized
- a reduced lead time is the main goal such that customers do not wait too long

Example: Vendor Managed Inventory

Goal

- build a tool to evaluate and compare the case of order-based and vendor-managed inventory
- determine the expected improvements and potential return on investment

Simulation Model

- supermarkts have several thousand product groups in stock
- customers have demands and consume the stock
- the central warehouse needs to continuously restock the supermarkets

Optimization

- determine which supermarkts will be restocked with which truck in what tour on which day with which products
- compare this case to an order-based case where only tours need to be determined
- the demands have been smoothened over the week and peek demands could be avoided
- consideration of mixed scenarios where only some markets adopted VMI

Contact

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HEAL: <u>https://heal.heuristiclab.com</u> HeuristicLab: <u>https://dev.heuristiclab.com</u>

Specific Strengths and USPs

Own Framework, Own Algorithms and Methods

- long-term experience in algorithm development, analysis and application
- tailored solutions

Well-Known and Reputable in the Scientific Community

- first invitation of an European group to GPTP
- organization of annual GECCO workshop since 2012
- other workshop and conference organizations (APCase, I3M, EuroCAST, LINDI)
- excerpts of CRC Press book proposal about GA & GP
 - Reviewer 1: "I know most of the authors and have very high opinion about their professionalism. They are from one of the LEADING groups in the field."
 - Reviewer 2: "Affenzeller's group is probably the best academic organization with respect to symbolic regression and industrial applications."
- numerous publications in journals, books and conference papers

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Own Framework, Own Algorithms and Methods

- long-term experience in algorithm development, analysis and application
- tailored solutions

stic and Evolutionary

Algorithms Laboratory

- Cong-Term Cooperation with Leading Local Industrial Partners such as voestalpine, Rosenbauer, MIBA, AVL, Rübig
 - first Josef Ressel Centre of Excellence in Austria
 - first COMET project in Hagenberg campus
 - close personal and individual cooperation

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