

Case study: Time tabling

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- Set of events E , set of rooms R , set of students S , set of features F
- Each student attends a number of events and each room has a size.
- Assign all events a timeslot and a room so that the following *hard constraints* are satisfied:
 - no student attends more than one event at the same time.
 - the room is big enough for all attending students and satisfies all features required by the event.
 - only one event is in each room at any timeslot.

Case study: Time tabling ⁽²⁾

- Penalties for *soft constraint* violations
 - a student has a class in the last slot of a day.
 - a student has more than two classes in a row.
 - a student has a single class on a day.
- Objective: Minimize number of soft constraint violations in a feasible solution

Common neighborhood structure

- *Solution* \rightsquigarrow ordered list of length $|E|$
The i -th element indicates the timeslot to which event i is assigned.
- Room assignments generated by matching algorithm.
- *Neighborhood*: $N = N_1 \cup N_2$
 - N_1 moves a single event to a different timeslot
 - N_2 swaps the timeslots of two events.

Common local search procedure

Stochastic first improvement local search

- Go through the list of all the events in a random order.
- Try all the possible moves in the neighbourhood for every event involved in constraint violations, until improvement is found.
- Solve hard constraint violations first.
If feasibility is reached, look at soft constraint violations as well.

Metaheuristics

1. Evolutionary algorithm
2. Ant colony optimization
3. Iterated local search

- 4. Simulated annealing
- 5. Tabu search

1. Evolutionary algorithm

- *Steady-state evolution process*: at each generation only one couple of parent individuals is selected for reproduction.
- *Tournament selection*: choose randomly a number of individuals from the current population and select the best ones in terms of fitness function as parents.
- *Fitness function*: Weighted sum of hard and soft constraint violations,

$$f(s) := \#hcv(s) \cdot C + \#scv(s)$$

1. Evolutionary algorithm ⁽²⁾

- *Uniform crossover*: for each event a timeslot's assignment is inherited from the first or second parent with equal probability.
- *Mutation*: Random move in an extended neighbourhood (3-cycle permutation).
- *Search parameters*: Population size $n = 10$, tournament size = 5, crossover rate $\alpha = 0.8$, mutation rate $\beta = 0.5$
- Find a balance between the number of steps in local search and the number of generations.

2. Ant colony optimization

- At each iteration, *each of m ants constructs, event by event, a complete assignment* of the events to the timeslots.
- To make an assignment, an ant takes the next event from a pre-ordered list, and probabilistically chooses a timeslot, guided by two types of information:
 1. *heuristic information*: evaluation of the constraint violations caused by making the assignment, given the assignments already made,
 2. *pheromone information*: estimate of the utility of making the assignment, as judged by previous iterations of the algorithm.
- *Matrix* of pheromone values $\tau : E \times T \rightarrow \mathbb{R}_{\geq 0}$.
Initialization to a parameter τ_0 , update by local and global rules.

2. Ant colony optimization ⁽²⁾

- An event-timeslot pair which has been part of good solutions will have a high pheromone value, and consequently have a higher chance of being chosen again.
- At the end of the iterative construction, an event-timeslot assignment is converted into a candidate solution (timetable) using the matching algorithm.
- This candidate solution is further improved by the local search routine.
- After all m ants have generated their candidate solution, a global update on the pheromone values is performed using the best solution found since the beginning.

3. Iterated local search

- Provide new starting solutions obtained from **perturbations** of a current solution
- Often leads to far better results than using random restart.
- Four subprocedures
 1. *GenerateInitialSolution*: generates an initial solution s_0
 2. *Perturbation*: modifies the current solution s leading to some intermediate solution s' ,
 3. *LocalSearch*: obtains an improved solution s'' ,
 4. *AcceptanceCriterion*: decides to which solution the next perturbation is applied.

Perturbation

- *Three types of moves*
 - P1**: choose a different timeslot for a randomly chosen event;
 - P2**: swap the timeslots of two randomly chosen events;
 - P3**: choose randomly between the two previous types of moves and a 3-exchange move of timeslots of three randomly chosen events.
- *Strategy*
 - Apply each of these different moves k times, where k is chosen of the set $\{1; 5; 10; 25; 50; 100\}$.
 - Take random choices according to a uniform distribution.

Acceptance criteria

- Random walk: Always accept solution returned by local search
- Accept if better
- Simulated annealing

$$\text{SA1: } P_1(s, s') = e^{-\frac{f(s) - f(s')}{T}}$$

$$\text{SA2: } P_2(s, s') = e^{-\frac{f(s) - f(s')}{T \cdot f(s_{\text{best}})}}$$

Best parameter setting (for medium instances):

P1, $k = 5$, **SA1** with $T = 0.1$

4. Simulated annealing

Two phases

1. Search for feasible solutions, i.e., satisfy all hard constraints.
2. Minimize soft constraint violations.

Strategies

- *Initial temperature*: Sample the neighbourhood of a randomly generated solution, compute average value of the variation in the evaluation function, and multiply this value by a given factor.

- *Cooling schedule*
 1. Geometric cooling: $T_{n+1} = \alpha \times T_n$, $0 < \alpha < 1$
 2. Temperature reheating: Increase temperature if *rejection ratio* (= number of moves rejected/number of moves tested) exceeds a given limit.
- *Temperature length* (number of iterations at each temperature): Proportional to the size of the neighborhood

5. Tabu search

- Moves done by moving one event or by swapping two events.
- Explore solutions that do not decrease the objective function value
- *Tabu list*: Forbid a move if at least one of the events involved has been moved less than *l* steps before.
- *Size of tabu list l*: number of events divided by a suitable constant *k* (here $k = 100$).
- *Variable neighbourhood set*: every move is a neighbour with probability 0.1 \rightsquigarrow decrease probability of generating cycles and reduce the size of neighbourhood for faster exploration.
- *Aspiration criterion*: perform a tabu move if it improves the best known solution.

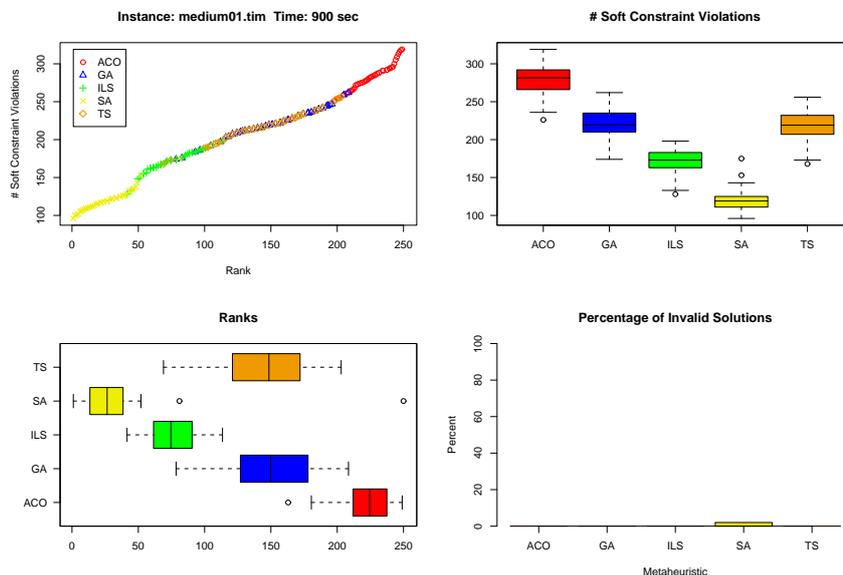
Evaluation

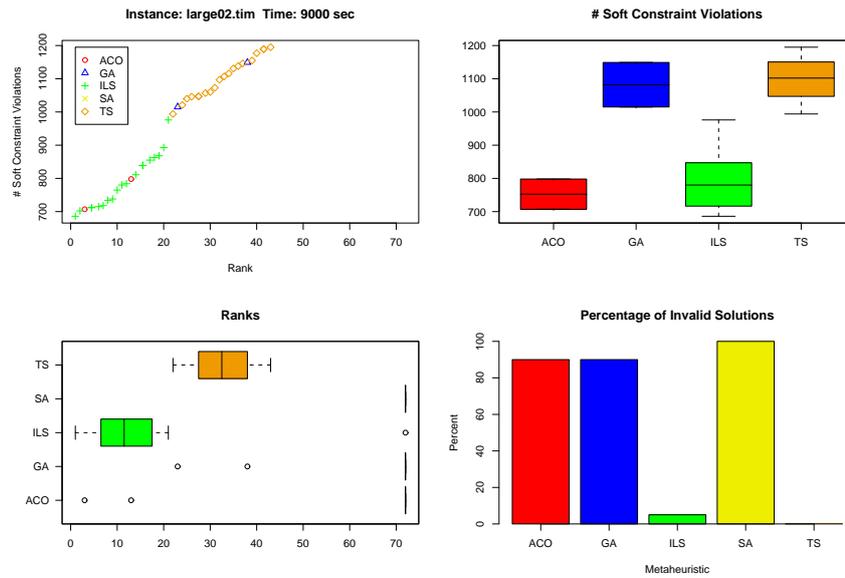
<http://iridia.ulb.ac.be/~msampels/ttmn.data/>

- 5 small, 5 medium, 2 large instances

Type	small	medium	large
$ E $	100	400	400
$ S $	80	200	400
$ R $	5	10	10

- 500 resp. 50 resp. 20 independent trials per metaheuristic per instance.
- Diagrams show results of all trials on a single instance.
- Boxes show the range between 25% and 75% quantile.





Evaluation (2)

- *Small*: All algorithms reach feasibility in every run, ILS best, TS worst overall performance
- *Medium*: SA best, but does not achieve feasibility in some runs. ACO worst.
- *Large01*: Most metaheuristics do not even achieve feasibility. TS feasibility in about 8% of the trials.
- *Large02*: ILS best, feasibility in about 97% of the trials, against 10% for ACO and GA. SA never reaches feasibility. TS gives always feasible solutions, but with worse results than ILS and ACO in terms of soft constraints.