

A first feedback on Set Packing Problems with two objectives

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Set Packing Problems, CPLEX and bounds

$$\begin{array}{l} \text{"max"} \quad Cx \\ \text{subject to} \quad Ax \leq 1 \\ \quad \quad \quad x = (0,1) \end{array}$$

BiSPP

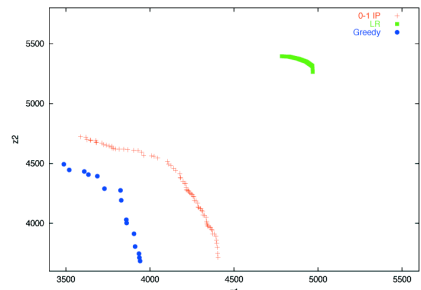
- NP-Hard
- E = SE U NE
- no previous work

114 Instances

- 6 sets of objective functions
- #variables : 100 & 200
- #constraints : 300 ... 1000

Questions

- Bounds?
- Exact resolution?
- Metaheuristic?



- LBS : a greedy algorithm
- E : CPLEX(01)
- UBS : CPLEX(LP)
- CPU time : up to 130 000 s

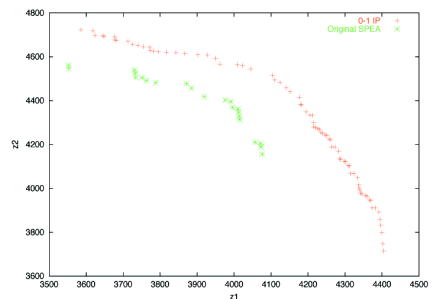
SPEA and BiSPP

Background

- SPEA : evolutionnary Algorithm with Pareto-based fitness assignment
- SPP : a particular case of the Multi-Knapsack Problem (MKP)
- SPEA presents good results on the multiobjective multi-knapsack [Zitzler 1999]

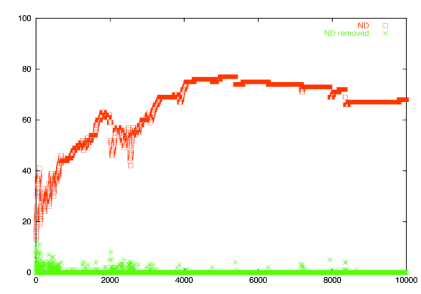
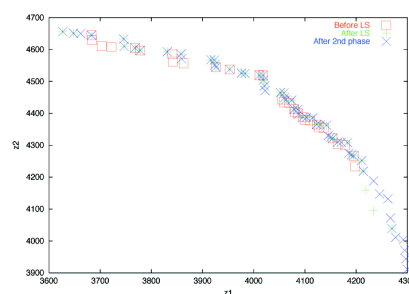
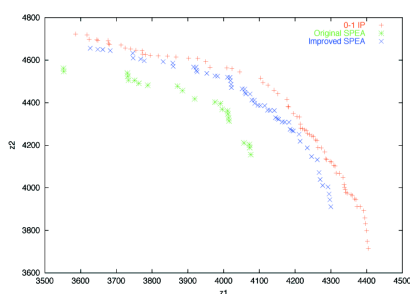
SPEA on Bi-SPP :

- Initial population of 50 individuals
- Crossover rate 0.8
- One-point crossover
- Mutation rate 0.04
- Repair function
- Saturation function



- Does not cover all the efficient frontier
- Distant from the efficient frontier
- Holes
- CPU time : up to 10 s

Modifications on and around SPEA



- Keep all potential E generated by recombination
- 3 directions of saturation
- 1-1 LS strategy over compromise solutions
- 1-1 aggressive LS strategy over extreme solutions
- 2 sequential phases of couple generation//LS
- Uniformity : better distribution along the efficient frontier
- Distance : shorter distance from the efficient frontier
- Detection : more exact efficient solutions generated
- CPU time : 15 * CPU of original SPEA (up to 150 s)
- A perspective : stopping criterion