

Surrogate assisted optimization

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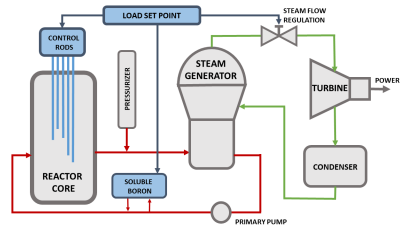
2022, version 1.0

Context

Mobility system



Nuclear energy system



A priori, each domain is very different

But, share :

- Design problems for new perspectives,
- Inaccessible (cost) quantities, scales, etc.

Solving design problems, etc.

Solving optimization problems (mono- or multi-objective)

- Using the cognitive, and social abilities of humans :
expert knowledges, evaluation of risk, uncertainties, divide into sub-problems, complex reasoning, etc.
- Using the computational, and memorization abilities of machines :
automatic, data, formal language, speed, multi-scale, etc.

Main AI approaches for automatic solving

- Algebraic approach : algebraic, or formel model
- Digital twin approach :
numerical model, and numerical simulation

Comparison of approaches

Algebraic approach

- Formal model
- Aggregated variables, noise (demand, uncertainties), constraints,...
- Artificial or real-like problem instances
- Offline

Tools :

cplex, gurobi, constr. prog.,
local search, ea, etc.

$$\max \sum_{i \in T} (p_i f_i) - \sum_{i \in T} \sum_{o \in O} (s_{i,o} u_{i,o} + S s_{i,o})$$

$$s_{i-1,o} + b_{i,o} = u_{i,o} + s_{i,o} \quad \forall i \in T \setminus I_0, \forall o \in O$$

$$i + b_{i,o} = u_{i,o} + s_{i,o} \quad \forall o \in O$$

$$s_{i,o} = i \quad \forall o \in O$$

$$\sum_{o \in V} u_{i,o} \leq 200 \quad \forall i \in T$$

$$\sum_{o \in V} u_{i,o} \leq 250 \quad \forall i \in T$$

$$3f_i \leq \sum_{o \in V} h_{o,i} u_{i,o} \leq 6f_i \quad \forall i \in T$$

$$\sum_{o \in V} u_{i,o} = f_i \quad \forall i \in T$$

$$b_{i,o}, u_{i,o}, s_{i,o} \geq 0 \quad \forall i \in T, \forall o \in O$$

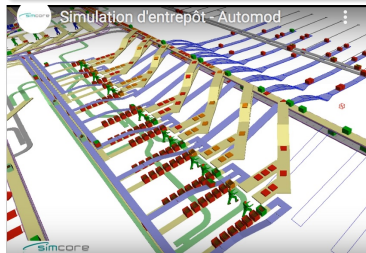
$$f_i \geq 0 \quad \forall i \in T$$

Digital twin approach

- Low level model
- Complex interactions
- Flow of data : sensor, etc.
- Offline, Online

Tools :

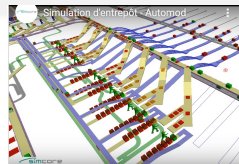
simcore, simio, matsim, devs,...



Consequences for automatic solving

$$\begin{aligned} & \max \sum_{i \in T} (pf_i) - \sum_{i \in T} \sum_{o \in O} (g_{i,o} u_{i,o} + 5s_{i,o}) \\ s_{i-1,o} + b_{i,o} &= u_{i,o} + s_{i,o} \quad \forall i \in T \setminus t_0, \forall o \in O \\ i + b_{o,i} &= u_{i,o} + s_{i,o} \quad \forall o \in O \\ s_{i,o} &= i \quad \forall o \in O \\ \sum_{o \in V} u_{i,o} &\leq 200 \quad \forall i \in T \end{aligned}$$

$$\begin{aligned} \sum_{o \in V} u_{i,o} &\leq 250 \quad \forall i \in T \\ 3f_i &\leq \sum_{o \in V} h_{o,i} u_{i,o} \leq 6f_i \quad \forall i \in T \\ \sum_{o \in V} u_{i,o} &= f_i \quad \forall i \in T \\ b_{i,o}, u_{i,o}, s_{i,o} &\geq 0 \quad \forall i \in T, \forall o \in O \\ f_i &\geq 0 \quad \forall i \in T \end{aligned}$$



Algebraic approach

Pros :

- Exploitation of the algebraic properties (fast to compute)
- Explicit, and synthetic model

Difficulties :

- Design of the model :
creation of languages, etc.

Digital twin approach

Pros :

- Low level description
- Tests, visualization

Difficulties :

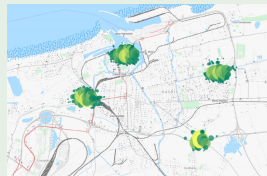
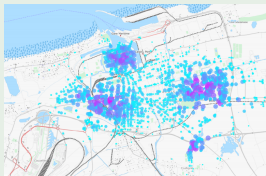
- \approx Black-box : $(x, f(x))$
- Costly simulation
(time, energy)

Indeed, not only "solving", but also support of decision making :
before, during, and after the optimization process

Digital twin for mobility system

F. Leprêtre, V. Marion, C. Fonlupt, S. Verel (LISIC) - thesis 2017 - 2020.
H. Aguirre, R. Armas, K. Tanaka (Shinshu Univ., Nagano, jp)
Partner : Calais City, Marie Capon, (expertise, and funding)

SIALAC benchmark of mobility



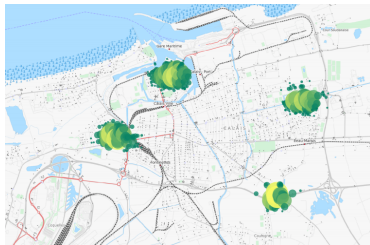
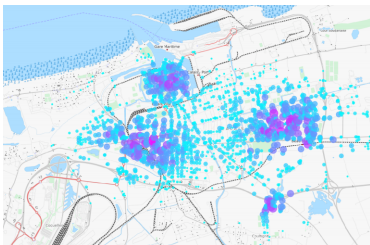
Different and, futur scenario : home, agents, activity

Two problems

- Tuning of traffic light
- Bus stop position

SIALAC benchmark of mobility

Leprêtre, F., et al. Applied Soft Computing, 2019 [12]



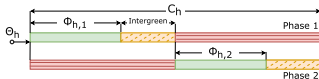
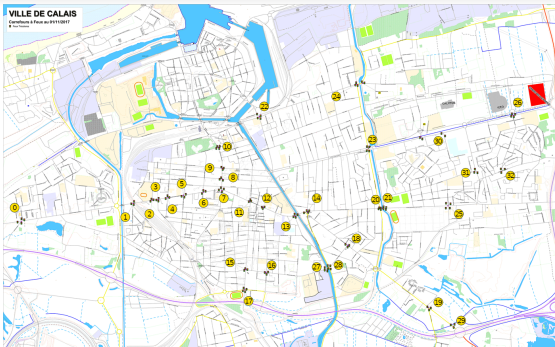
Number of agents	$\{5, 10, 15, 20\} \times 10^3$
Home	{1 cluster, 4 clusters, uniform}
Activity	{1 cluster, 4 clusters}
Signals systems	{50%, 75%, 100%}

72 scenario using MatSim (Multi-Agent Transport Simulation)

Goal

- Show to the partner what it is possible with such tools
- Design **robust** optimization algorithms for mobility problems

Traffic light problem for Calais, and Quito cities



- Space : 33 (Calais, France), 70 (Quito, Equator) intersections
search space dim. $\times 4$ integer variables
- Criteria : minimize average travel time (black-box problem)
- Computational time per simulation ≈ 1 minute

Gradient free optimization algorithms

Stochastic Hill Climber

```
 $x \leftarrow$  initialize random solution  
repeat  
  
   $x' \leftarrow$  mutate  $x$   
   $x \leftarrow x'$  if  $f(x') < f(x)$   
until stopping criterion met
```

Evolutionary Algorithm

```
 $P = \{x_1, \dots, x_\mu\} \leftarrow$  rnd. init.  
repeat  
   $P_{genitor} \leftarrow$  selection from  $P$   
   $P_{children} \leftarrow$  breed  $P_{genitor}$   
   $P \leftarrow$  replace  $P \cup P_{children}$   
until stopping criterion met
```

- mutate : random variation of candidate solution
- Tradeoff exploration / exploitation : mutate / selection

How to tune the mutation operator ?
i.e. Where to explore ?

Surrogate, and model-based approaches

According to the context, the search strategy can be different.

When the evaluation time of a single candidate solution is :

- short : try, and test strategy (local search, EA, etc.)
a test is fast, so multiple tests are possible.
Memory "less" strategy.
ex. : re-computation of a solution
- long : model based strategy
spend more time to design a new candidate solution,
aggregation of information on the problem (model), and test
ex. : 200 evaluations available on problem of dimension 100

Structure of real-world problems

Intuitively

Real-world problem instances are often "structured" :

- Local sub-problems are not random,
- Interdependency between sub-problems are not random.

Importance of variables

Consequence : some variables are more impactful than others.

Examples

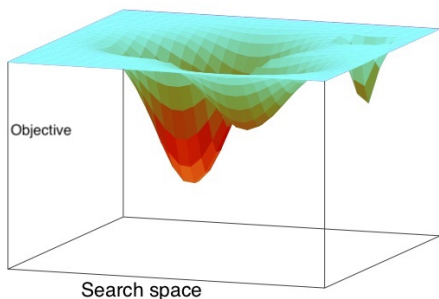
Isolated traffic lights are less impact on travel time than central traffic lights

How to detect important variable to design a model of problem ?
Expert knowledge, or more automatically....

Fitness landscape : a model of the search space

Fitness landscape (Wright 1920)

- \mathcal{S} : set of candidate solutions, search space
- $f : \mathcal{S} \rightarrow \mathbb{R}$: objective function
- $\mathcal{N} : \mathcal{S} \rightarrow 2^{\mathcal{S}}$, neighborhood relation between solutions



- Geometry of the fitness landscape :
Features/metrics
are correlated to
algorithm performance

⇒ Toward automatic design (tuning/control) of algorithms

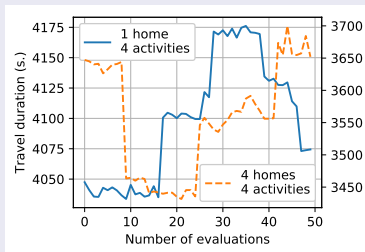
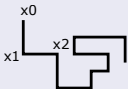
Offline model of problem

Importance degree of variable i

$$\delta_i = |f(\text{mutate}_i(x)) - f(x)|$$

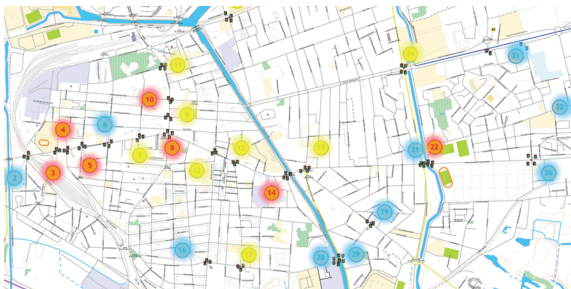
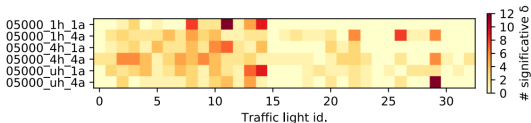
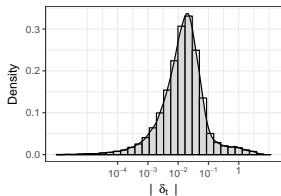
Estimation : Random walk on fitness landscape

Sequence of neighboring solutions : (x_0, x_1, x_2, \dots)



Offline model, before running the algorithm (expert knowledge?) :
Importance δ_i associated to each var. i

Add explainable model to optimization



⇒ Explainable model (cf. XAI) defined with "score",
Improve the communication with the partners

Adaptive algorithm based on offline model

Backbone in combinatorial problems :

"good" solutions have some specific variables value

Design of mutation operator

- **Hypothesis** : modify in priority important variables
- **Goal** : automatic learning of expert knowledge

Method

- Divide the set of variables into 3 groups according to importance
- Use reinforcement machine learning technique to select the group to mutate.

Adaptive bandit descent

Multi-armed bandit problem (reinforcement learning)

UCB strategy to select to relevant arm :

$$\hat{r}_i + C \sqrt{\frac{S}{s_i}}$$

\hat{r}_i : reward, s_i : nb. of selection of arm i , and S : total nb. of selection, C : tradeoff parameter



Adaptive algorithm

$G \leftarrow$ split var. into groups

$x \leftarrow$ initialize random solution

repeat

$g' \leftarrow$ select group in G using UCB rule

$x' \leftarrow$ mutate a variable from g of x

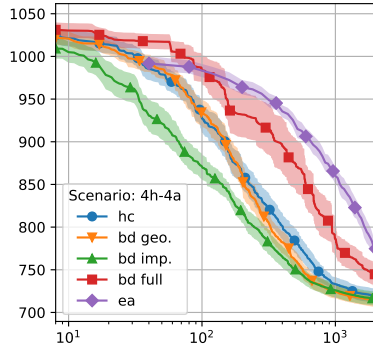
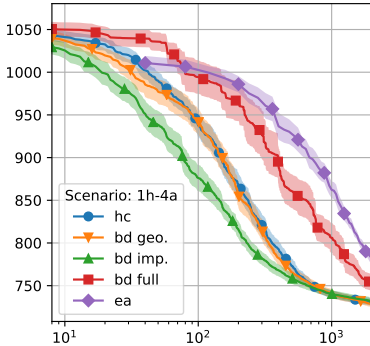
$x \leftarrow x'$ **if** $f(x') < f(x)$

 Update rewards

until stopping criterion met

Some results

Quality vs. number of evaluations :



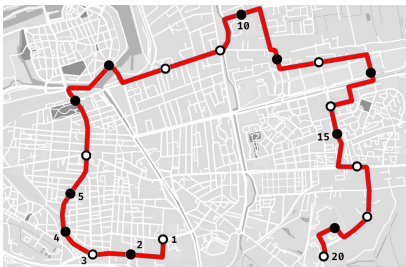
- Speed up the convergence
- Better than "hand made" groups, or previous Evolutionary Algorithm
- Robust on different scenario (also for Quito city)

Optimisation with time expensive simulation

- Parallel computation : distribute computation on machines
- **Surrogate model** : online substitution of the original function with an (approximated) function fast to compute

Surrogate model

- A lot of works on numerical optimization :
 $f : \mathbb{R}^d \rightarrow \mathbb{R}$
- Few works on discrete/combinatorial optimization :
 $f : \{0, 1\}^d \rightarrow \mathbb{R}$, or $f : \mathcal{S}_n \rightarrow \mathbb{R}$



Bus stop position problem

- Space : $\{0, 1\}^d$ open or close possible stops
- Criterium : min. travel time

Surrogate-assisted opt. of pseudo-boolean problems

Florain Leprêtre, Virginie Marion, Cyril Fonlupt (LISIC),

K. Tanaka, H. Aguirre (Univ. Shinshu), A. Liefooghe, B. Derbel (univ. Lille)

Surrogate-Assisted Optimization

$X \leftarrow$ initial sample

repeat

$M \leftarrow$ Build model of f from X

$x^* \leftarrow$ Optimize *w.r.t.* an acquisition function based on M

$y^* \leftarrow f(x^*)$ using the numerical simulation

$X \leftarrow X \cup \{(x^*, y^*)\}$

until time limit

In numerical optimization [18] :

- Models :
Gaussian Process, polynomial chaos, NN, RBF, RF, deep*, etc.
- Acquisition function :
 M , Expected improvement, probability impr., UCB, etc.

In discrete optimization [2] :

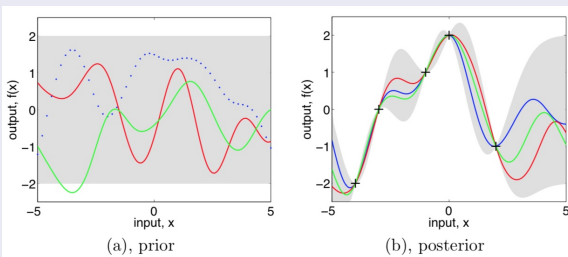
- Use discrete distance, or numerical variable

Example : Efficient Global Optimizer [9] [20]

- Model : Gaussian Process $M(x) \approx \mathcal{N}(m(x), K(x, x'))$
- Acquisition function : Expected Improvement

GP : Random variables which have joint Gaussian distribution.

mean : $m(y(x)) = \mu$; covariance : $cov(y(x), y(x')) = \exp(-\theta \text{dist}(x, x')^p)$



from : Rasmussen, Williams, GP for ML, MIT Press, 2006.

pros : estimation of uncertainty (expected improvement etc.)

cons : estimation is costly, and distance in high distance is not informative

Polynomial regression model

Polynomial chaos regression (PRC)

Model

A basis of functions $\{\varphi_j : j \in \{1, \dots, p\}\}$

$$M(x) = \sum_{j=1}^p \beta_j \varphi_j(x)$$

Regression using least square method, or bayesian approach

Example : second-order polynomial

$$M_2(x) = \beta_0 + \sum_{i=1}^d \beta_i x_i + \sum_{i=1}^{d-1} \sum_{j=i+1}^d \beta_{ij} x_i x_j$$

Pros :

Easy interpretation (XAI), fast to compute, polynomial regression

Cons :

Use a relevant basis of functions (Fourier transform, etc.)

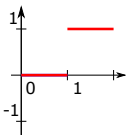
Number of terms increases exponentially with order (sparse methods)

Pseudo-boolean surrogate : Walsh functions

- Space pseudo-boolean function is a vector space
- Basis : multi-linear functions, $x_{k_1} \dots x_{k_\ell}$ [Baptista, Poloczek, BOCS, ICML 2018][1]

Multi-linear :

$$d = 1, \psi_1(x) = x$$

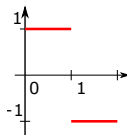


Orthogonal : No

x	ψ_0	ψ_1
0	1	0
1	1	1

Walsh :

$$d = 1, \varphi_1(x) = (-1)^x$$



Orthogonal : Yes

x	φ_0	φ_1
0	1	1
1	1	-1

Extension to dimension d using tensorial product :

$$\psi_{k_1 \dots k_\ell}(x) = x_{k_1} \dots x_{k_\ell}$$

$$\varphi_{k_1 \dots k_\ell}(x) = (-1)^{x_{k_1}} \dots (-1)^{x_{k_\ell}}$$

Surrogate model for pseudo-boolean functions

Walsh functions

$$\forall x \in \{0, 1\}^d, \varphi_k(x) = (-1)^{\sum_{j=0}^{d-1} k_j x_j}$$

Normal, and orthogonal basis

Any function can be written as :

$$f(x) = \sum_{k=0}^{2^d-1} \beta_k \cdot \varphi_k(x)$$

with : $\beta_k = \frac{1}{2^d} \sum_{x \in \{0,1\}^d} f(x) \cdot \varphi_k(x)$

Example with order 2, model limited to quadratic interactions :

$$f(x) = \beta_0 + \sum_{i=1}^d \beta_i \cdot \sigma_i + \sum_{i < j=1}^d \beta_{ij} \cdot \sigma_i \sigma_j \text{ with } \sigma_i = (-1)^{x_i}$$

Why Walsh functions ?

$$f(x) = \beta_0 + \sum_{i=1}^d \beta_i \cdot \sigma_i + \sum_{i < j} \beta_{ij} \cdot \sigma_i \sigma_j \text{ with } \sigma_i = (-1)^{x_i}$$

- Explicit algebraic model (not black-box) : easy to interpret
Interaction between variables, intensity of interaction $|\beta_{i,j}|$
- Efficient algorithms to optimize such problems
- Model of function used in quantum computing
Also know as Spin-Glasses, or QUBO / UBQP problems [8]

Surrogate model based on Walsh functions

Expansion to order ℓ (cf. polynomial chaos, sparse grid, etc.)

$$M(x) = \sum_{k : \text{ord}(\varphi_k) \leq \ell} \hat{\beta}_k \cdot \varphi_k(x)$$

- Pros :
See previous slides
- Cons :
model dimension (quadratic, cubic, etc.)
No uncertainty estimation

Estimation of coefficients :

linear regression using sparse techniques : LARS/LASSO, etc.

LASSO : $\hat{\beta} = \text{argmin}((M(x_i) - y_i)^2 + \alpha \|\beta\|_1)$

Walsh Surrogate-assisted Optimizer (WSaO)

Surrogate-Assisted Optimization

$X \leftarrow$ initial sample

repeat

$M \leftarrow$ Build Walsh model of f from X

$x^* \leftarrow$ Optimize M using Eff. Hill-Climber

$y^* \leftarrow f(x^*)$ using the numerical simulation

$X \leftarrow X \cup \{(x^*, y^*)\}$

until time limit

Efficient optimization algorithm for Walsh functions

using the additive property :

$$\delta_i(x) = M(x \oplus i) - M(x) = -2 \sum_{k \supset i} \beta_k \varphi_k(x)$$

$$\delta_{ij}(x) = \delta_i(x \oplus j) - \delta_i(x) = 4 \sum_{k \supset i \& k \supset j} \beta_k \varphi_k(x)$$

Find best improving move in $O(\ell)$ at each step of the search.

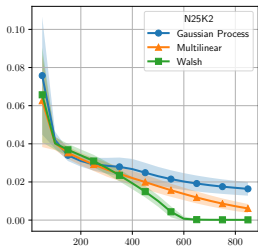
Partition crossover to combine 2 solutions

Chicano, Whitley, Ochoa, and Tinós. "Optimizing one million variable NK landscapes by hybridizing deterministic recombination and local search." In Genetic and Evolutionary Computation Conference, 2017. [3]

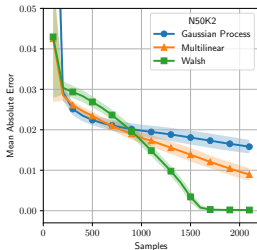
Quality of Walsh regression on academic benchmarks

Mean abs. error on NK-landscapes benchmark

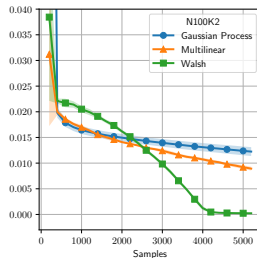
$d = 10$



$d = 25$

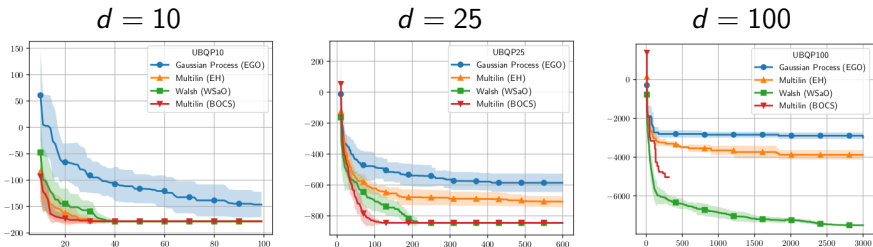


$d = 100$



Walsh Surrogate-assisted Optimizer (WSaO)

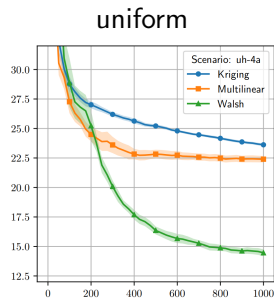
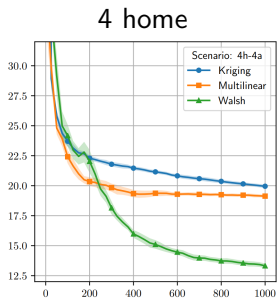
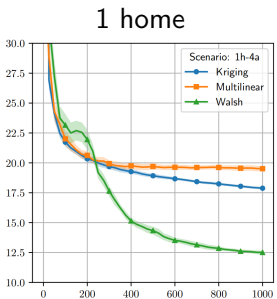
Performance on UBQP benchmark



- Krigging : information of distance decreases with dimension
- BOCS : bayesian estimation of multilinear basis, SA opt. alg. (very expensive to compute)

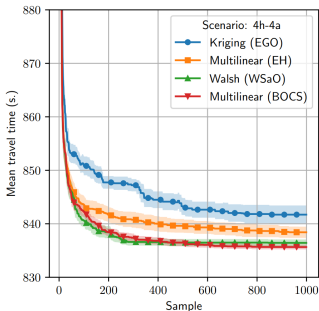
Preliminary results on bus stop problem

Mean abs. error on instances with $d = 20$, 4 activity centers



WSaO on bus stop problem

Preliminary results for small dimension $d = 20$ problem



The work is progressing on real data :

Valentin Vendi, PhD student, 2021-2024, "Design of decision-making tools for sustainable mobility in the Hauts-De-France region", co-direction with C. Fonlupt.

Others master student positions, and possible PhD position coming soon, please contact me.

Comments with surrogate models

- Result with surrogate assisted optimization :
 - Near optimal solution, and an explicit model of your problem
 - Use non black-box machine learning model are useful !
- Open issues :
 - Tradeoff between quality of the model (uncertainty), and optimization effort
- Perspectives :
 - multi-objective optimization, uncertainty, permutation space, numerical & discret, large scale, etc.

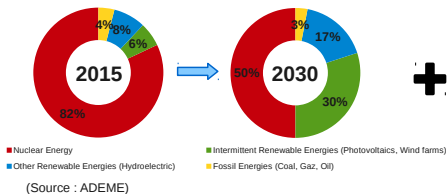
Context

Joined work

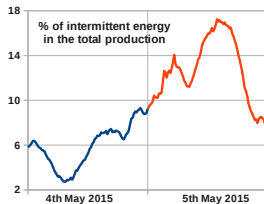
Jean-Michel Do, Jean-Charles Le Pallec, Cheikh Diop, CEA Saclay,
PhD : Mathieu Muniglia (2014 - 2017), Valentin Drouet (2017 - 2020),
Baptiste Gasse (2020 - 2023)

Multi-objective optimization of nuclear power plant control for load following in the context of energy transition using evolutionary algorithms

Context



Large scale deployment of **intermittent renewable energies** in France

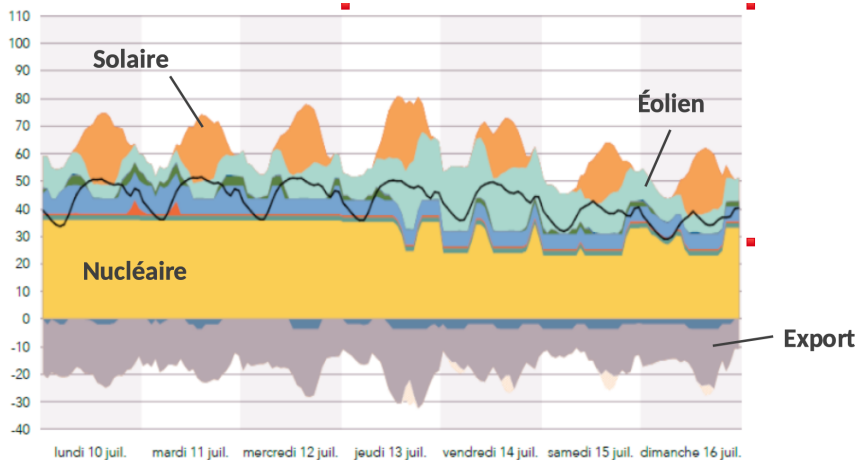


Highly fluctuating production rate (up to 3 times the average)

Possible solutions of intermittency :

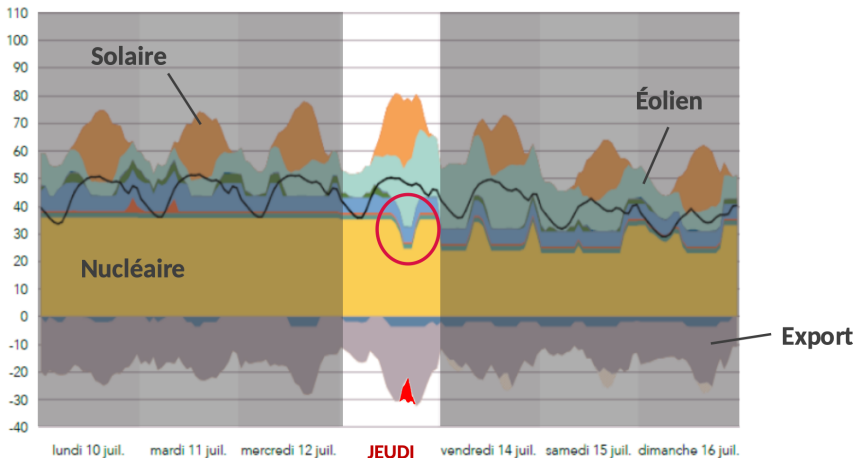
- Flexibility (on demand)
- Smart grid
- Storage
- Manageability of Pressurized Water Reactors

Scenario of energetic transition in France



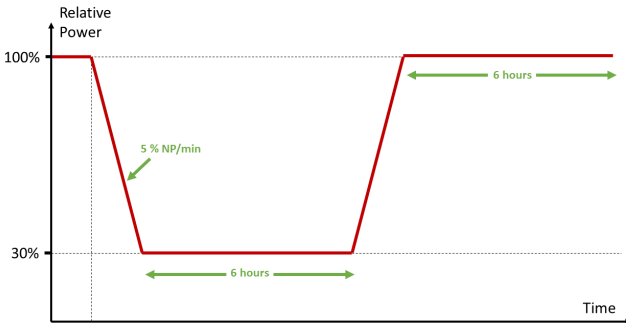
RTE (french electricity transport compagny) prediction for a typical week in 2035 (VOLT scenario)

Scenario of energetic transition in France



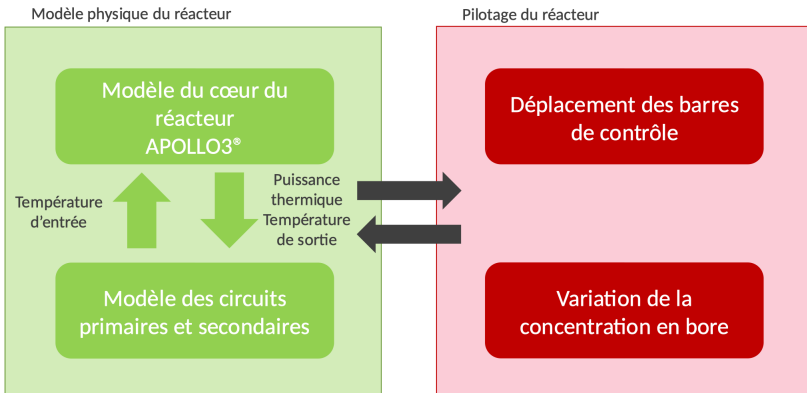
RTE (french electricity transport compagny) prediction for a typical week in 2035 (VOLT scenario)

Target production transient



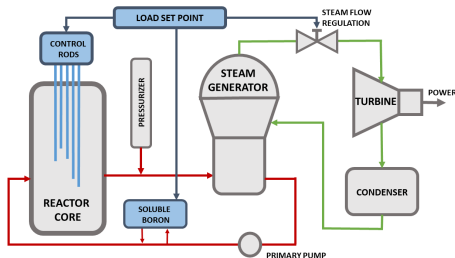
24h of production : most penalizing possible transient

Multi-physic simulator



Around 10 minutes for the simulation of one transient
(Now in 2022, 4 reactors, and potentially 40 min of simulation...)

Optimization problem



Possible criteria

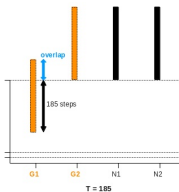
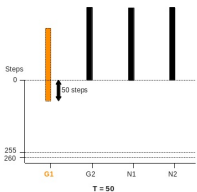
More than 7 criteria can be used :

- related to cost, safety, and stability

Available control parameters

- Power Shimming Rods :
 - Overlap (x3)
 - Speed control (x4)
- Temperature Regulation Rods :
 - maneuvering band (x1)

Search space size $\approx 10^{12}$



Fitness landscape analysis : offline model

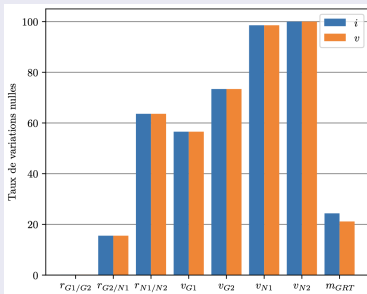
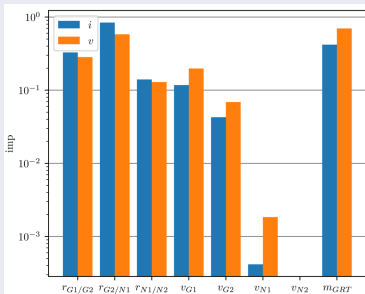
Using random walk sampling

Objective correlation

	v	N_R	C_{IPG}	ΔT	f_T	i	F_v
v	1.0	-0.75	-0.91	-0.14	0.12	-0.06	-0.01
N_R	-0.75	1.0	0.7	0.68	0.17	0.14	0.4
C_{IPG}	-0.91	0.7	1.0	0.12	-0.17	-0.02	-0.1
ΔT	-0.14	0.68	0.12	1.0	0.7	0.51	0.79
f_T	0.12	0.17	-0.17	0.7	1.0	0.83	0.72
i	-0.06	0.14	-0.02	0.51	0.83	1.0	0.58
F_v	-0.01	0.4	-0.1	0.79	0.72	0.58	1.0

2 groups are highly correlated

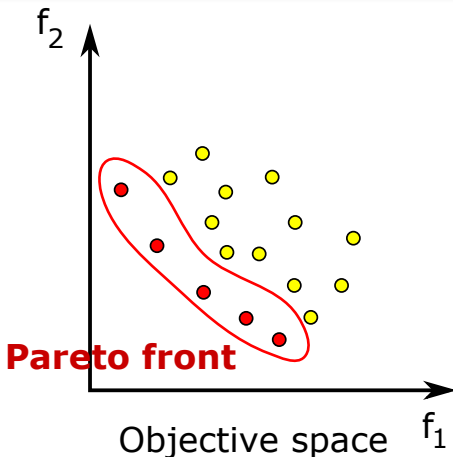
Variable importance



Reduce the dimension to 6, and better understanding of the system

Allow to tune the mutation parameters

Multiobjective optimization



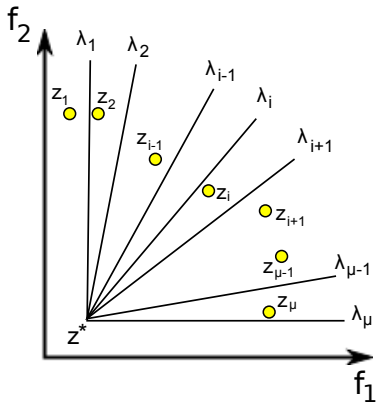
Goal

No a priori on the order/importance of the objectives,
Decision a posteriori based on the optimal Pareto solutions.

MOEA/D : Multi-Obj. Evo. Algo. based on Decomposition

A lot of MO algo. :

Pareto based (NSGAII,...), indicator based (IBEA,...), and



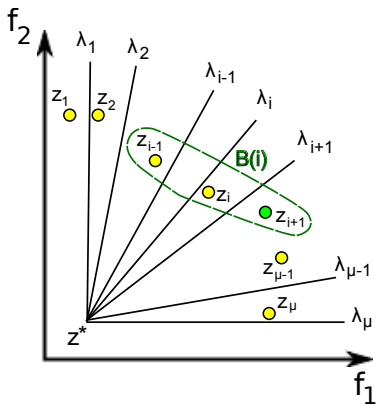
Population at iteration t

- One solution x_i for each sub pb. i of direction λ_i
- Scalar function g :
Weighted Tchebycheff
- Representation of solutions in objective space : $z_i = g(x_i | \lambda_i, z_i^*)$
- Same reference point for all sub-pb. $z^* = z_1^* = \dots = z_\mu^*$
- Neighborhood size $\#B(i) = T = 3$

MOEA/D : Multi-Obj. Evo. Algo. based on Decomposition

A lot of MO algo. :

Pareto based (NSGAII,...), indicator based (IBEA,...), and



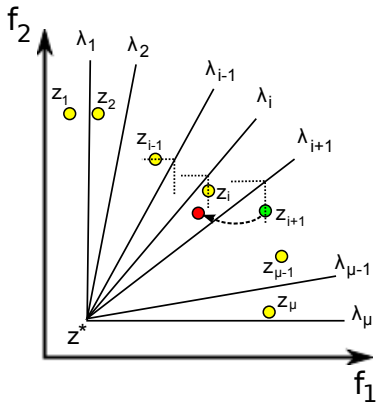
From the neigh. $B(i)$ of sub-pb. i ,
 x_{i+1} is selected

- One solution x_i for each sub pb. i of direction λ_i
- Scalar function g :
Weighted Tchebycheff
- Representation of solutions in objective space : $z_i = g(x_i | \lambda_i, z_i^*)$
- Same reference point for all sub-pb. $z^* = z_1^* = \dots = z_\mu^*$
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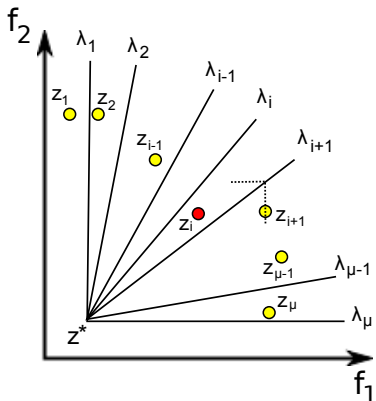
The mutated solution y is created

- One solution x_i for each sub pb. i of direction λ_i
- Scalar function g :
Weighted Tchebycheff
- Representation of solutions in objective space : $z_i = g(x_i | \lambda_i, z_i^*)$
- Same reference point for all sub-pb. $z^* = z_1^* = \dots = z_\mu^*$
- Neighborhood size $\#B(i) = T = 3$

MOEA/D : Multi-Obj. Evo. Algo. based on Decomposition

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Pareto based (NSGAII,...), indicator based (IBEA,...), and



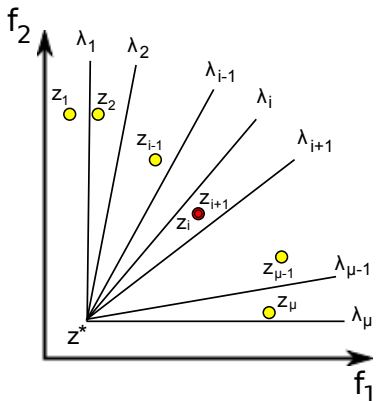
According to scalar function,
 y is worse than x_{i-1} ,
 y is better than x_i and replaces it.

- One solution x_i for each sub pb. i of direction λ_i
- Scalar function g :
Weighted Tchebycheff
- Representation of solutions in objective space : $z_i = g(x_i | \lambda_i, z_i^*)$
- Same reference point for all sub-pb. $z^* = z_1^* = \dots = z_\mu^*$
- Neighborhood size $\#B(i) = T = 3$

MOEA/D : Multi-Obj. Evo. Algo. based on Decomposition

A lot of MO algo. :

Pareto based (NSGAII,...), indicator based (IBEA,...), and



According to scalar function,
 y is also better than x_{i+1}
 and replaces it for the next iteration.

- One solution x_i for each sub pb. i of direction λ_i
- Scalar function g :
 Weighted Tchebycheff
- Representation of solutions in objective space : $z_i = g(x_i | \lambda_i, z_i^*)$
- Same reference point for all sub-pb. $z^* = z_1^* = \dots = z_\mu^*$
- Neighborhood size $\#B(i) = T = 3$

Massively parallel algorithm

Optimization of problems based on expensive simulation

- Relevant tuning of parameters of the algorithm
- Surrogate model
- Parallel computing

Here,

Simulation for one burnup : 10 min

Simulation of 4 burnups (life cycle) : 40min

Massive parallel system (HPC)

Algorithms for the TGCC (GENCI Projet)

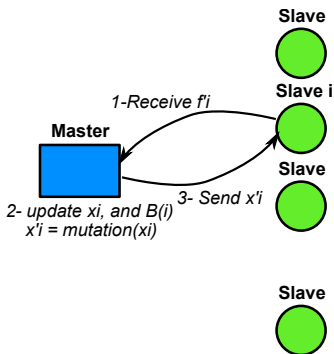
2 500 000 hours of available computation

1008 cores for 24h of computation.



Asynchronous MOEA/D

Master-slaves architecture



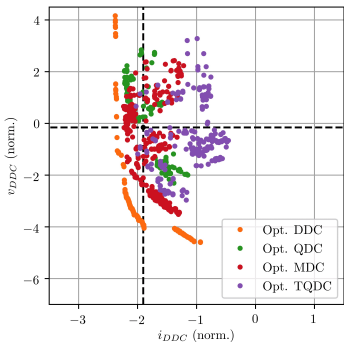
Algorithm on Master

```
{ $x_1, \dots, x_\lambda$ }  $\leftarrow$  Initialization()  
for  $i = 1.. \lambda$  do  
  Send (Non-blocking)  $x_i$  to slave  $S_i$   
end for  
repeat  
  if there is a pending mess. from  $S_i$  then  
    Receive fitness  $f'_i$  of  $x'_i$  from  $S_i$   
    Update  $x_i$ , and  $x_j \in B(i)$  with  $(x'_i, f'_i)$   
     $x'_i \leftarrow \text{mutation}(x_i)$   
    Send (Non-blocking)  $x'_i$  to slave  $S_i$   
  end if  
until time limit
```

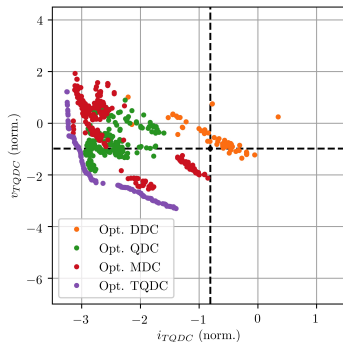
V. Drouet, S. Verel, and J-M. Do. "Surrogate-assisted asynchronous multiobjective algorithm for nuclear power plant operations.", Gecco 2020. [4]

Results at different burnups

At the beginning of exploitation



At the end of exploitation



Optimization on the whole cycle is necessary

Asynchronous MOEA/D with surrogate model

Algorithm on Master

```
{ $x_1, \dots, x_\lambda$ } ← Initialization()
for  $i = 1.. \lambda$  do
  Send (Non-blocking)  $x_i$  to slave  $S_i$ 
end for
repeat
  if there is a pending mess. from  $S_i$  then
    Receive fitness  $f'_i$  of  $x'_i$  from  $S_i$ 
    Add ( $x'_i, f'_i$ ) to sample  $S$ 
    Update  $x_i$ , and  $x_j \in B(i)$  with ( $x'_i, f'_i$ )
    Train model  $M$  with Sample  $S$ 
    if  $|S| < N_{start}$  then
       $x'_i \leftarrow \text{mutation}(x_i)$ 
    else
      Select  $x'_i$  using model  $M$ 
    end if
    Send (Non-blocking)  $x'_i$  to slave  $S_i$ 
  end if
until time limit
```

Surrogate model

Random forest

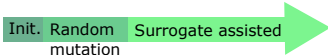
Offline tuning using data

Acceleration of
convergence :

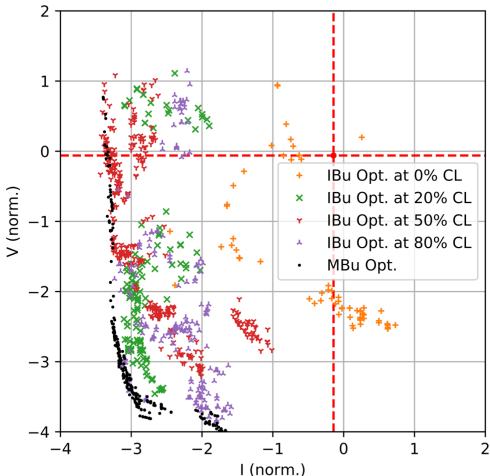
Double the prob. of
improv.

Surrogate model can be
misleading
(poor accuracy at the
begin.) :

Init. Random mutation
Surrogate assisted

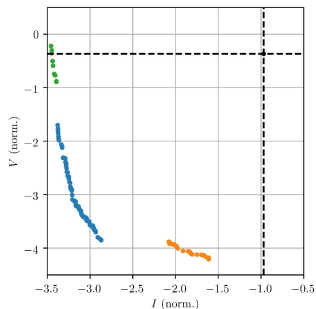
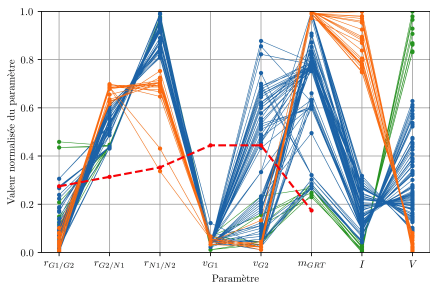


Results on whole exploitation cycle



Reduce Volume of effluent, and Instability (axial offset)
from current setting

Analysis of decision variables



A postero interpretation of the candidate solutions on Pareto front

Conclusion

Optimization, machine learning techniques to solve design problems with digital twins

- Main tools :
 - Analysis fitness landscape to understand pb., and tune algo.
 - Use surrogate models, to accelerate the search, and bring an algebraic model
 - Parallel, and distributed computation
- A good algorithm is a tradeoff between :
 - Final decision making
 - Search space dimension, and its properties
 - Computation time, and power.
- Digital twins, and AI offers a lot of perspectives
 - How to combine different methods?
 - How to better understand systems? ...



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