Autonomous Pareto Front Scanning using an Adaptive Multi-Agent System for Multidisciplinary Optimization

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Abstract:

Multidisciplinary Design Optimization (MDO) problems can have a unique objective or be multi-objective. In this paper, we are interested in MDO problems having at least two conflicting objectives. This characteristic ensures the existence of a set of compromise solutions called Pareto front. We treat those MDO problems like Multi-Objective Optimization (MOO) problems. Actual MOO methods suffer from certain limitations, especially the necessity for their users to adjust various parameters. These adjustments can be challenging, requiring both disciplinary and optimization knowledge. We propose the use of the Adaptive Multi-Agent Systems technology in order to automatize the Pareto front obtention. ParetOMAS (Pareto Optimization Multi-Agent System) is designed to scan Pareto fronts *efficiently*, *autonomously* or *interactively*. Evaluations on several academic and industrial test cases are provided to validate our approach.

1 INTRODUCTION

MDO problems, as their name indicates, intricate several disciplines in the same problem, each bringing into it its own objectives and constraints. It can be, for instance, the design of a car engine, where we want to maximize the power (mechanics), while minimizing the noise (acoustics). Let us call this problem p1. MDO problems that have at least two contradictory objectives possibly admit an infinity of solutions, each solution being a compromise in the objective search space. This is the case of p1, illustrated in Figure 1. A and C are extrema solutions. Solution point A represents the most silent engine possible but also the least powerful. On the contrary, C represents the most powerful but also the most noisy. The set of points between them are compromises of these two objectives, such as point B.

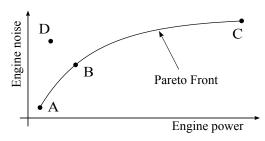


Figure 1: Illustration of the p1 problem.

In general, obtaining the complete set of these solutions is costly in MOO (Multi-Objective optimization) (Dréo et al., 2006; Talbi, 2009) as it is necessary to discover and filter, among a cloud of solutions, those that are part of the Pareto front. There is a real need in the industry for methods enabling to reduce the cost of these calculations. Automatically obtaining this set of solutions in an efficient way is the scientific challenge of our study.

1.1 MOO Problem Formulation

A MOO problem is written under the following form:

Minimize
$$f(x) = (f_1(x), \dots, f_p(x))$$

Subject to $g_i(x) < 0, i = 1, \dots, m$ (1)

A MOO problem is constitued by variables, a number p of objective functions f ($p \ge 2$) and a number m of constraint functions g. Any of these functions can be non linear, eventually everyone (Hwang et al., 1979). The objectives can be dependent or independent, and are often difficult to compare (a cost and a duration for instance).

1.2 Pareto Optimality

Pareto Dominance and Pareto Optimality are two Pareto key concepts (Ben-Tal, 1980). We present them in definition 1 and 2 below, using the same formulation as in equation 1:

Definition 1 (Pareto Dominance). Let us consider a MOO problem with p minimization objectives. Let $u=(u_1,\ldots,u_p)$ and $v=(v_1,\ldots,v_p)$ be two vectors of the values of the objectives for two different solutions. It is said that u dominates v in the sense of Pareto when and only when

$$\forall i \in \{1, ..., p\}, u_i \leq v_i \land \exists j \in \{1, ..., p\} : u_j < v_j$$

The solution point v is dominated by u as there is no objective for which v is better. If we refer to problem p1 illustrated in Figure 1, B dominated D. The solution point D represents an engine both more noisy and less powerful than the solution point B.

Definition 2 (Pareto Optimality). A solution x_u is said to be Pareto optimal if and only of there is no solution x_v for which

$$v = f(x_v) = (v_1, ..., v_p)$$

 $dominates \ u = f(x_u) = (u_1, ..., u_p)$

As can be seen again in problem p1 in Figure 1, D is not a Pareto optimal solution, as it is dominated by B for instance. The set of Pareto optimal solutions are the non dominated solutions (Horn, 1997). Graphically, in the objective space, this set forms the Pareto *front*.

The following section (2) discusses existing MOO problem solving methods. The Adaptive Multi-Agent System dedicated to the autonomous scanning of the Pareto front is described in section 3 and the results in section 4. Finally, section 5 presents ongoing work.

2 EXISTING METHODS

There is a huge diversity of methods for treating MOO problems. In this part, we will present the two most used groups of methods, namely the "classical" methods and the "intelligent" methods. After a rapid analysis of their strengths and weaknesses, we will justify the use of an Adaptive Multi-Agent System to solve these kind of problems.

2.1 Classical Methods

Classical methods concentrate on the transformation of the MOO problem in a mono-objective problem, so as to be able to use a mono-objective solver.

The Weighted Sum Method. The weighted sum method transforms a MOO problem into an monoobjective problem by attributing a weight w_j for each objective function, summing everything and minimizing it with a mono-objective solver. The chosen weights represent the relative importance for each objective f_j in obtaining the solution (Tabucanon, 1988).

Minimize
$$Z = \sum_{j=1}^{p} w_j f_j(\vec{x})$$
 (2)
with $w_j \ge 0$ and $\sum_{j=1}^{p} w_j = 1$

To find Pareto optimal solutions using this method, the user needs to choose a set of weights, find the first solution, modify the weights, relaunch the mono-objective solving and so on. Without expert knowledge of the problem, the choice of these weights w_i can be quite hard. Moreover, if some objective functions are non linear, a modification of a weights does not guarantee a different solution. It is also impossible to find solution points in the concave zones of the front with this method (Kim and de Weck, 2005). Finally, it is hard to control the repartition diversity of the solution points in the objective space (Tabucanon, 1988; Coello, 1999). Work to enhance this method has been proposed (Jin et al., 2001; Kim and de Weck, 2005). Nevertheless, specific parameters of these algorithms need to be correctly initialised to obtain satisfactory results.

There are others classical approaches such as the ε-Constraint Method, the Benson method (Benson, 1978), goal-programming (Charnes and Cooper, 1977), interactive methods such as iMOODs (Tappeta et al., 2002) and NIMBUS (Kaisa Miettinen, 2000)...

These approaches show their limits as soon as the user wants to extract the Pareto optimal solutions in their entirety. The majority of them can at best find a unique Pareto optimal solution point for each execution. To find several, the algorithm needs to be executed several times, without any guarantee concerning the diversity of the points in regard to the objective space. Some of these approaches are incapable of finding solutions in the zones where the Pareto front is non convex, as is the case for the weighted sum method. Some research was done to fix this (Kim

and de Weck, 2005), but only for problems with two objectives, the scaling up still needs to be demonstrated. All these approaches require user informations, on which depend the quality of the solutions. The choice of these informations is generally difficult and requires from the user expert knowledge on the application domain or the algorithm, or even both.

The intelligent approaches appeared to tackle these problems. They are part of the *a posteriori* approaches, for which the user intervenes afterwards the solving to choose the solution point.

2.2 The Intelligent Methods

Contrary to the classical approaches, these methods try to generate the Pareto front by considering each objective as it is. One of the advantages over classical methods is that they manage to evaluate several solutions at each iteration. Moreover, they bring a greater ease of use, particularly when no a priori knowledge is available. The evolutionary methods are part of the intelligent methods (Deb, 2001). They simulate a biological process of evolution in a population of candidate solutions so as to guide them towards the Pareto front. These solutions are subjected to mutation and crossing operations, producing a new generation of solutions at each iteration, and only a set of the best are kept during execution. The difficulty is to manage to guide them towards the front while guaranteeing the repartition diversity on the whole front. The evolutionary methods regroup genetic algorithms, evolutionary algorithms, as well as evolution strategies. These three categories differ on the way the solutions are evaluated as well as on the mutation and crossing operators they use.

Non-Dominated Sorting Genetic Algorithm. NSGA is a genetic algorithm based on the idea proposed by Goldberg to sort the solutions by their dominance ranking in the Pareto sense (Goldberg et al., 1989). Srinivas and Deb used Goldberg's work and implemented NSGA (Srinivas and Deb, 1994) so as to use the non dominance rank to evaluate the quality of the solutions. The less there exists solutions dominating s1 among the candidate population, the more favourably s1 is evaluated.

In a second time, NSGA will diminish the score of the solutions depending of the number of other solutions in their neighborhood. This choice from Srinivas and Deb is related to the work of Goldberg and Richardson (Goldberg and Richardson, 1987) who proposed to degrade the score of similar solutions rather than merge them, in order to ensure the repartition diversity of the solutions. The user has to choose

the parameters for calculating the neighborhood. It has been shown that the performances of NSGA are impacted by this choice (Srinivas and Deb, 1994).

These methods require, as with the classical methods, to fix specific parameters required for the functioning (neighborhood, but also population size, selection, mutation and crossover rates, etc.). Moreover, calculation costs increase enormously with the increase in the number of objectives and population size.

The aim of the use of an Adaptive Multi-Agent System to obtain the Pareto front is to remove the need for algorithm parameters, these systems being able to learn during the solving. Moreover, the Adaptive Multi-Agent System, by cooperating with an underlying solver having a set of specific characteristics, is able to move along the Pareto front and scan for new solutions in an autonomous and efficient way.

3 THE ParetOMAS SYSTEM

3.1 The Adaptive Multi-Agent System Theory

The Adaptive Multi-Agent System theory (Capera et al., 2003) addresses the problematic of complex systems with a bottom-up approach where the concept of cooperation is the core of selforganisation. A general definition of cooperation could be the golden mean between altruism and selfishness (Picard and Glize, 2005). To stay in a cooperative state, three mechanisms can be used (Capera et al., 2005):

- tuning: the agent adjusts its internal state to modify its behaviour,
- reorganisation: the agent modifies the way it interacts with its neighborhood,
- evolution: the agent can create other agents or selfsuppress when there is no other agent to produce a functionality or when a functionality is useless.

The system will self-organise its activity to stay in a cooperative state. From cooperative interactions between the system's entities emerges a global function that is more than the sum of the parts. This theory is here applied to MOO to scan Pareto fronts.

3.2 ParetOMAS

The algorithm scanning the Pareto front is constituted by an Adaptive Multi-Agent System we call

ParetOMAS (Pareto Optimization Multi-Agent System). This system makes use of an underlying monosolution solver¹ and works with it so as to automatically build the Pareto front of any given problem, without the need of human intervention (but allowing interaction if convenient).

Graphical tools have been developed so as to visualize the Pareto front building as it is occurring in the objective space. ParetOMAS allows interaction: the user can at any time request a search direction for the following solutions. The user can also modify its preferences concerning solution precision as well as solution spacing. ParetOMAS is able to take into account these changes during execution.

As a result, the underlying solver needs to satisfy specific criteria:

- being able to signal that it has converged under a given precision,
- being able to bestow more or less importance to objectives during the solving,
- being able to accept the modification of the description of a problem, for instance the transformation of a minimization in a maximization objective, *during* solving.

During the ID4CS² project, a mono-solution Adaptive Multi-Agent System solver has been developed (Jorquera et al., 2013). It constitutes a solver compatible with ParetOMAS and will be used to obtain the results presented in section 4.

The role of ParetOMAS is to efficiently orient the search of new solution points in the objective space, so as to obtain a solution set constituting the Pareto front, in accord with the preferences of the user concerning precision, distribution, number of points, etc. The solver finds a solution point, ParetOMAS detects this and sends a new request to the solver so that it can find a new solution point. The coupled system {ParetOMAS, solver} constitutes a new adaptive multi-solution solver. ParetOMAS is composed of two types of agents: a ParetoGuide agent and ParetoSolutions agents. The user has access to a dedicated interface to input its preferences (distance between solution points, choice of a search direction ...). Their interactions are described in Figure 2. The two following sub-sections present the roles of these two agent types, and describe their behavior, interactions and life-cycle.

3.2.1 The ParetoGuide Agent

The ParetoGuide agent constitutes an interaction hub between the user, the solver and the ParetoSolution agent. There is only one ParetoGuide per instance of ParetOMAS. Its role is to take into account the preferences of the user and those of the ParetoSolution agents during execution. Its nominal behaviour is described by the algorithm 1. Each time a solution point is found by the solver, ParetoGuide creates a ParetoSolution agent representing this new point.

The user and the ParetoSolutions agents can inform the ParetoGuide of a preferred direction for the scanning of the front, in the objective search space. If the user is making a choice, ParetoGuide ignores the requests from the ParetoSolutions agents and takes into account the one from the user. If this is the case but there is an impossibility (boundaries of the problem for instance), ParetoGuide then defaults on the preferences of the ParetoSolution agents while signalling to the user why it could not comply. In any case, ParetoGuide then sends a corresponding request to the solver so that it is able to find a new solution in the chosen direction. This behaviour is illustrated in Figure 2.

```
if Solver has found a solution then

Creation of a ParetoSolution agent;
if User is forcing a direction then

Send a request to the solver favouring this direction;
else

Inquire of direction preferences from the ParetoSolution agents;
Send a request to the solver favouring this direction;
end
end
Algorithm 1: Nominal behaviour of the ParetoGuide
```

3.2.2 The ParetoSolution Agents

The role of the ParetoSolution agents is to orient the ParetoGuide in the objective space so as to obtain an efficient scanning and a relevant resulting front. These agents are created dynamically by ParetoGuide as described previously. Each ParetoSolution agent possesses, in the objective space, a neighborhood of other ParetoSolution agents. This neighborhood is defined, for each ParetoSolution agent, by the set of ParetoSolution agents being located at or under an euclidean distance d, defined by the user (as it will rep-

¹Solver that provides a unique solution, in opposition to a solver that provides a set of solutions

²Integrative Design for Complex Systems - www.irit.fr/id4cs

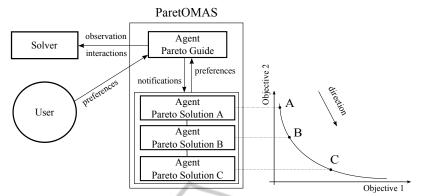


Figure 2: ParetOMAS during execution, three solutions points have been found.

resent the structure of the front at the end)³

A ParetoSolution agent sends requests to ParetoGuide so as to obtain a neighborhood that satisfies it. This is translated by ParetoGuide into a direction in which to scan the objective space. The user, by diminishing *d*, increases the sampling of the Pareto front, and the other way round. *d* can be modified any time during execution. A ParetoSolution agent can also send a request to be "shifted" in the objective space so as to enhance the homogeneity of the sampling (if the user wants a perfect "grid" as a Pareto plan for instance).

Informations given to a ParetoSolution agent when it is created:

- its coordinates in the objective space,
- the state of the corresponding input variables,
- the objective values initially aimed,
- the calculation time needed to obtain this solution.
- its neighborhood of ParetoSolution agents,
- the calculation time of the neighborhood.

Each time a new ParetoSolution agent is created, it notifies the agents situated in its neighborhood for them to update their knowledge. It then adopts a nominal behaviour as described in algorithm 2.

if Unsatisfactory neighborhood thenSend a request to ParetoGuide for a chosen search direction;

else if Non homogeneous placement then

Send a request to ParetoGuide for a chosen shift direction

end

Algorithm 2: Nominal behaviour of the ParetoSolution agents.

4 IMPLEMENTATION AND FEASIBILITY PROOF

ParetOMAS is currently in a prototype state. The user is provided with a temporary graphical interface for him to input its preferences, such as the distance between solution points and optional search direction preferences. The Pareto front scanning is observable in real time for problem with two or three objectives. ParetOMAS has been tested on continuous and discontinuous Pareto fronts.

4.1 Continuous Pareto Front

TurboFan. This test case is provided by Snecma 4 as a study case. The goal is to optimise output parameters of a classic double flux turbo-reactor (civil plane engine). The two output parameters to optimise are the consumption s which needs to be minimized and the thrust Tdm0 which needs to be maximized, both being contradictory. The two input variables are the dilution rate bpr and the pressure ratio pi_c . The dilution rate represents the ratio between the air volume aspirated by the blower and the air volume reaching the low pressure compressor. The pressure ratio is the ration between the pressure produced by the compressors and the initial pressure of the environment. bpr and pi_c each have their validity range and we want to obtain all the couples of compromise solutions.

The results obtained by ParetOMAS are seen in Figure 3. The space between the solution points can be chosen by the user and an arbitrary value has been used here. This problem is well known by Snecma and the documentation indicates that all the Pareto front points have in fact as a corresponding input value the variable pi_c at 40, and any value of bpr then

³It can be noted that contrary to the evolutionary methods, this distance has no direct impact on the solving, only on the end result

⁴www.snecma.com

gives a Pareto optimal solution. This is verified by the solution found by ParetOMAS. Figure 4 superposes these solutions with a graphical representation of the front obtained by exhaustive calculation (fixing pi_c at 40 and adjusting bpr over its complete range).

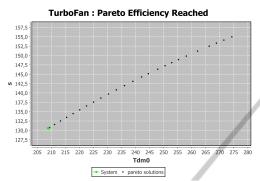


Figure 3: The set of solutions proposed by ParetOMAS for the TurboFan problem.

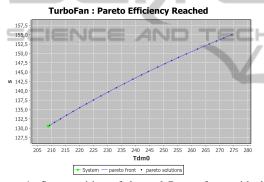


Figure 4: Superposition of the real Pareto front with the points obtained by ParetOMAS on the TurboFan problem.

4.2 Discontinuous Pareto Front

The two following test cases present a discontinuous Pareto front. This induces a risk that the solver used by ParetOMAS stops in a local minimum. This situation requires a secondary behaviour for ParetoGuide enabling it to guide the solver out of a local minima. This *exploration* mechanism will be explained and results will be shown for a problem with two objectives and one with three objectives.

4.2.1 A Problem with Two Objectives

This problem has been artificially generated to confront ParetOMAS to two contradictory objectives with a discontinuous Pareto front. The problem is constituted by a unique calculation model that describes the topology of the front. This model has two input variables x and y, and two output variables X and Y that require minimization:

$$X = x$$

$$Y = \frac{1}{x} + \frac{30}{50(x - .2)(x - .2) + 1} + \frac{20}{40(x - .6)(x - .6) + 1} + y^2$$

The output *Y* is the sum of 4 functions:

- $h(x) = \frac{1}{x}$
- $k(x) = \frac{30}{50(x-.2)(x-.2)+1}$
- $t(x) = \frac{20}{40(x-.6)(x-.6)+1}$
- $w(x) = y^2$

The sum of h, k and t results in a non-monotonous function, illustrated Figure 5, which admits 2 local minima, A and B. Finally, function w is added to make the search space above h(x) + k(x) + t(x) admissible. The Pareto optimal solutions of this problem are situated on the curve described by h(x) + k(x) + t(x).

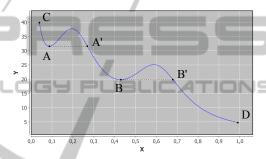


Figure 5: X = x and Y = h(x) + k(x) + t(x).

Figure 6 shows the solutions obtained by ParetOMAS. Initial values of the input variables have been chosen such that the first discovered solution point is C on Figure 5. The objective Y is favoured compared to objective X, thus the scanning direction goes from left to right. ParetOMAS discovers the solutions between points C and A. When it arrives at A, the solver is blocked in a local minimum: it is not possible, locally, to improve Y by following the curve. ParetOMAS, by a decision of ParetoGuide commutes to an *exploration* mode to extract the system from the local minimum. For this ParetoGuide temporarily redefines the problem:

- recording of the value of the objective that was initially favoured,
- inversion of the nature of the other objective (minimization becomes maximization, and the other way round),
- inversion of the favouring of objectives,
- surveillance of the evolution each new point calculated by the solver so as to detect the moment when the value of the objective that was initially favoured becomes better than the value recorded before exploration,
- reformulation back to the initial problem.

This is how it is translated when the system arrives at point A. The favoured objective is Y, ParetoGuide records its value (31.55). X and Y have both minimization objectives. The objective on X becomes a maximization objective and becomes the favoured objective. The minimization objective on Y, while not favoured compared to X, is still maintained so that the solver, by taking it into account, tends towards the curve. The problem is temporarily transformed and has a unique solution at point D. Visually, we can see that the current working point moves from A to A' while staying stuck to the curve. When this point oversteps A', ParetoGuide detects that the value of Y becomes better than when it was at point A and switches back to the initial formulation of the problem. The objective on X becomes a minimization objective again and the objective on Y is favoured again for the solving. ParetOMAS then discovers the solutions between A' and B, and is blocked again in a local minimum. Commuting again in exploration mode, it finds the solutions between B' and D.

The solutions discovered by ParetOMAS are visible on Figure 6. For each point proposed, we can verify that input variable y is equal to zero, which shows that the point is indeed on the front and by comparing Y that it is a Pareto optimal solution.



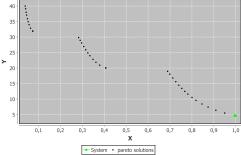


Figure 6: Solutions obtained on the non-monotonous problem with two objectives.

4.2.2 A Problem with Three Objectives

This problem has been artificially generated in the same spirit as the previous. But this time there are three objectives, the front is a surface. The problem has a unique calculation model responsible for the topology of the front, takes three input variables x, y and z, as well as three output variables X, Y and Zrequiring minimization:

$$\begin{array}{l} X = x \\ Y = y \\ Z = \frac{-20}{0.002(x^2 + y^2) + 1} - \frac{5}{0.05(\sqrt{x^2 + y^2} - 30)(\sqrt{x^2 + y^2} - 30) + 1} + z^2 \end{array}$$

output Z is the sum of three functions:

- $q(x,y) = \frac{-20}{0.002(x^2+y^2)+1}$ $r(x,y) = -\frac{5}{0.05\sqrt{x^2+y^2}-30)(\sqrt{x^2+y^2}-30)+1}$

q(x,y) + r(x,y) is visible on Figure 7. Those two functions have been chosen so as to create a sort of basin with an infinity of local minima, enabling the testing of the exploration mode on a three objectives problem.

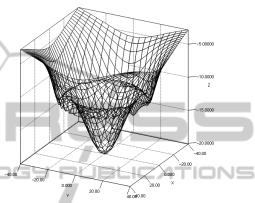


Figure 7: q(x, y) + r(x, y).

Function c is added to make the search space above q(x,y) + r(x,y) admissible. The Pareto optimal solutions of this problem are illustrated Figure 8: it is the colored region of the surface.

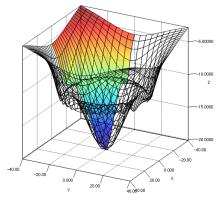


Figure 8: Pareto optimal solutions.

The solutions discovered by ParetOMAS are visible on Figure 9. For each point proposed, we can verify that input variable z is equal to zero, which shows that the point is indeed on the Pareto front.

Results Analysis

In this section, we are going to discuss the impact of the input variables precision p and the distance d

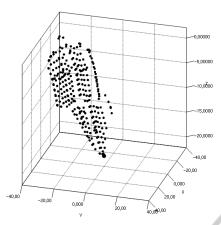


Figure 9: Solutions obtained on the three objectives problem.

between solution points on the functioning of ParetOMAS.

The input variables precision p represents the smallest value change that input variables can make. Thus, dividing the precision by 10 induces a significant change, both in the optimization process and the quality of the solutions. d is the distance in the objective search space requiered by the user that ParetOMAS needs to achieve between each adjacent Pareto solution.

ParetOMAS sends requests to the ID4CS solver in order to find Pareto solutions. Each of those requests produce the calculation of an intermediate point by ID4CS in the objective search space.

Table 1 shows, for different pairs of precision p and distance d, the average number of intermediate points that have been produced by the ID4CS solver in order to get a new Pareto solution, satisfying the distance and precision requierements. Those results are from the TurboFan problem (section 4.1). For the pair $p=10^{-3}$ and d=0.0625, the input variables precision is insufficient to obtain points this close in the objective search space.

Distance Analysis: it can be seen that the average number of intermediate points doesn't change much in regard with the distance *d*. This can be explained by the fact that ID4CS use Adaptive Value Trackers (Yildirim and Gürcan, 2014) for its input variables. This allows acceleration in the objective search space, reducing evaluation cost. This acceleration is illustrated on Figure 10. We can see that the intermediate calculated points are more and more spaced.

Precision Analysis: the average number of intermediate points increases when the precision parameter p is small, which is normal. When the distance d is reached, ParetOMAS asks ID4CS to stabilize on the Pareto front. There is a decelaration in the objective

Table 1: Average number of intermediate points produced by the solver to get a (p, d)-satisfying Pareto solution.

	p=10 ⁻⁷	p=10 ⁻⁶	p=10 ⁻⁵	p=10 ⁻⁴	p=10 ⁻³
d=16	31	28	23	20	14
d=4	29	24	21	17	12
d=1	27	22	18	14	9
d=0.25	24	20	16	12	6
d=0.0625	22	17	13	9	p ins.



Figure 10: Acceleration in the objective search space.

search space, which is due to the functionnning of the Adaptive Value Trackers. This deceleration is not immediate: the smaller p, the bigger the average number of intermediate calcul points it takes to stabilize.

ID4CS is also an Adaptive Multi-Agent System, and ParetOMAS doesn't control it. Those two Adaptive Multi-Agent Systems cooperate in order to obtain the Pareto front. Each point computed by ID4CS induces an answer from ParetOMAS in order to find the next Pareto solution located at a distance *d* from the previous one.

5 ONGOING WORKS

ParetoGuide Behavior Refinement. The ParetoGuide behavior is continuously updated in order to optimize its operation with the ID4CS solver. The most challenging part of this work is the translation of the user and ParetoSolutions directions preferences into something understandable by ID4CS.

ParetoSolution Agents. The behavior described in subsection 3.2.2 is not totally implemented. Those agents don't use all the informations they have and so are currently suboptimal. The precision toward the prefered directions they send to ParetoGuide will improve with their refinement, making ParetOMAS more effective.

Problems Generator. In order to validate our approach, a problems generator is developed. The objective is to be able to automatically generate a great number of problems having various topologies. A metrics system allowing the automatic evaluation of the obtained solutions is also developed.

Academic Benchmarks Comparison. We are reviewing academic benchmarks in order to compare our approach with other optimization methods.

Real-world Industrial Problems. ParetOMAS will be tested on real-world industrial problems with SNECMA problems. This will validate the scalability of ParetOMAS with problems having 4 or more objectives.

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