

Comparing Multi-agent System and Mixed-Integer Programming Approaches on a Simple Optimization Problem

P. Laroque F. Pirard F. Archambault M. Quoy P. Gaussier

ETIS, CNRS UMR8051 / ENSEA / Université de Cergy-Pontoise
F95000 France

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The Problem

- Numerous problems fall into the "search of an extremum" (minimum or maximum) of a given cost – or objective / profit – function problem
- Several approaches, including MIP, can solve the problem in the linear case
 - hard to predict computation time given the input parameters
 - sometimes a "good" solution is enough if one can get it from a faster algorithm
 - insufficient robustness when faced with great variations in the model dynamics
- MAS approach, based on self-organization principles, may be an answer to such limitations
 - however solution is not optimal. Is it "good"?



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Our Test Case

- Warehouse location problem: distribute a set of products to a set of client areas from production plants and / or warehouses
- production plant capacity is sufficient to satisfy the customers' requests; warehouse capacity is limited
- We want to know:
 - which warehouse is used and where it is located
 - the product flows (plant/warehouse, plant/customer, warehouse/customer)

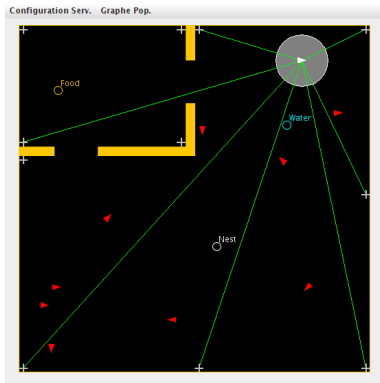


MIP Model

- Objective function: sum of delivery and warehouse costs (to minimize)
- Decision variables:
 - existence of a warehouse at a given location (binary)
 - flows (plant - warehouse, plant - customer, warehouse - customer)
- Constraints:
 - satisfy customer area requests
 - respect warehouse capacity
 - respect conservation of flows
- Solving algorithm: Branch-and-bound



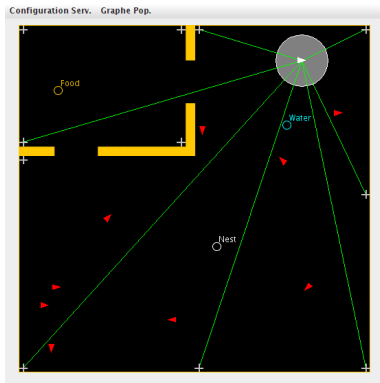
MAS Model



- motivation-driven agents
- vision "sensor", landmarks & place cells
- "comfort" threshold ; falling below minimum comfort value triggers planning strategy
- "cognitive" agents embed a cognitive map to retrieve complex paths leading to resources
- hebbian learning rules on cognitive map weights allow for learning new paths and forgetting obsolete ones



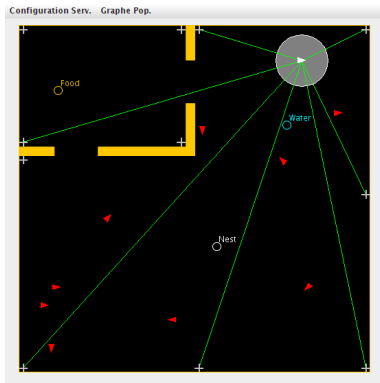
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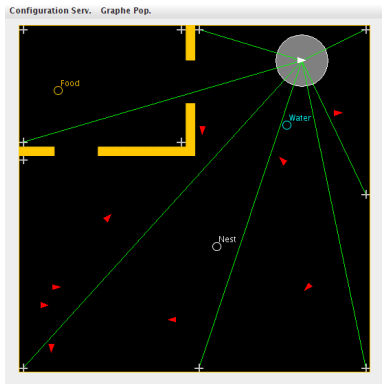
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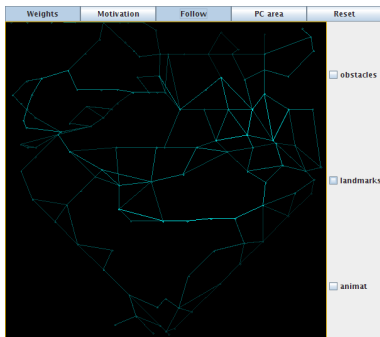
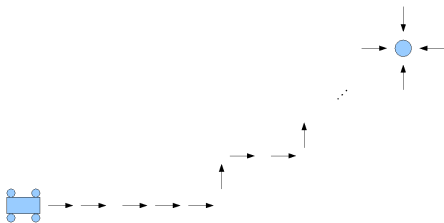
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Agent Navigation



Warehouse Creation

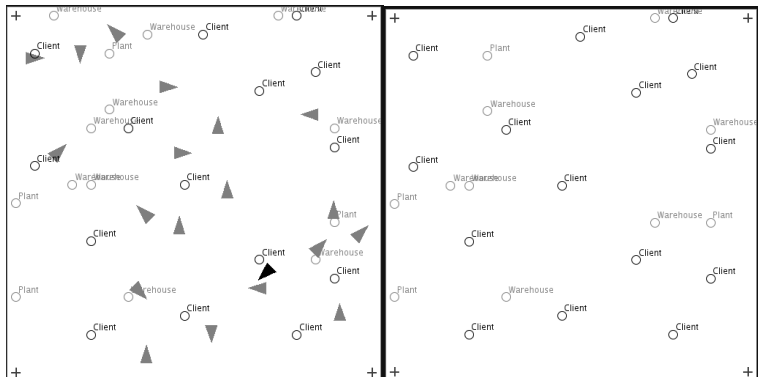
- Agents can transport small quantities of goods, and store them when / where they want
- Transport and deposit decisions are probabilistic, based on observations of certain social insects behavior: $P(n)$ (prob. for deposit when n units of resources) is

$$P(n) = 1 - (1 - p)^n$$



Experiments

- Fixed resources (plants)
- Environment = 20x20 square grid, cell = (empty, plant, warehouse, customer)
- 10 to 20 agents ("trucks") per test run
- results averaged over ten successive runs (due to randomness in agents behavior)



Computing the Results

- 1 minimum distance from W_i to a MAS “correspondent” W'_j :

$$d_i = \min_j (d(W_i, W'_j))$$

- 2 average distance for a given experiment Exp_k :

$$d(Exp_k) = \left(\sum_{i=1}^n \frac{d_i}{n} \right) + \rho (|n' - n|)$$

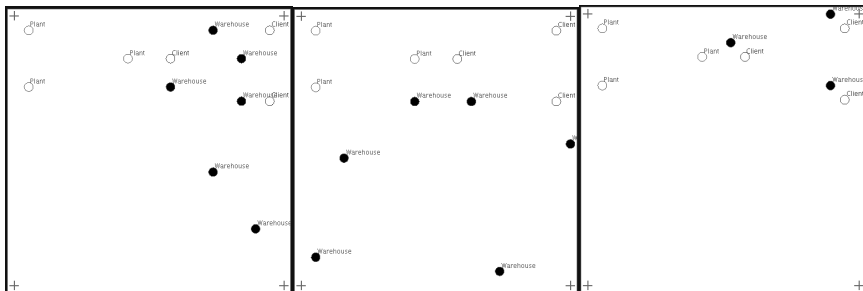
- 3 average results on N_e experiments:

$$d(MAS, MIP) = \frac{1}{N_e} \sum_{i=1}^{N_e} d(Exp_i)$$



First Results

- The MAS solution (left) is compared to both the MIP solution (best possible, right) and a randomly generated solution (middle):

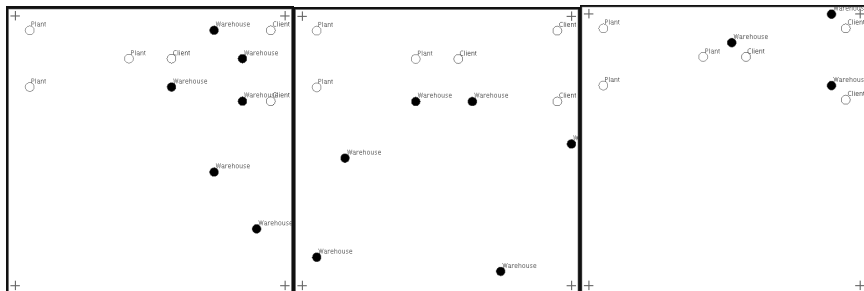


	MAS solution	random solution
average distance	19.6831	49.4644
standard deviation	8.24	15.73



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Next important issues:

- 1 complexity of the MAS approach when the environment size changes?
- 2 what happens to the MIP and MAS algorithms when things change with time?
 - MAS: cognitive map helps for agents adaptation
 - MIP: modeling technique under construction



Summary

- Accuracy of a MAS approach to simple optimization problems
- MAS solution obtained after a short - and predictable - delay; "quality" not always predictable
- MIP approach gives best possible results, time needed not always predictable

