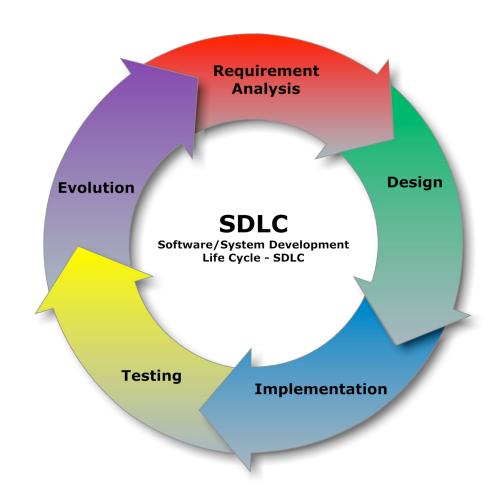
Anytime Algorithms for Robust Multi-Objective Next Release Problem



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Next Release Problem Multi-Objective NRP MO

Next Release Problem (NRP)



Next Release Problem Multi-Objective NRP MO

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Next Release Problem (NRP)

Given:

- \triangleright A set of requirements $R = \{r_1, r_2, ..., r_n\}$
- Each one with a cost c_i and a value w_i
- A set of functional relationships among them
 - ightharpoonup Implication (r_i prerequisite of r_i): $r_i \Rightarrow r_j$
 - ightharpoonup Combination (r_i at the same time as r_i): $r_i \odot r_i$
 - $ilde{}$ Exclusion (not together): $r_i \oplus r_j$



Find a set of requirements $\ X\subseteq R$ that fulfil the interactions and minimize the cost and maximize the value:

$$\min \quad cost(\hat{R}) = \sum_{j,r_j \in \hat{R}}^n c_j,$$

$$value(\hat{R}) = \sum_{i=1}^m w_i \prod_{j,r_j \in \hat{R}} v_{ij}$$

Xuan et al.

$$\sum_{i=1}^m w_i * v_{ij}$$
 $value(\hat{R}) = \sum_{j,r_j \in \hat{R}}^n s_j,$

Del Sagrado et al.

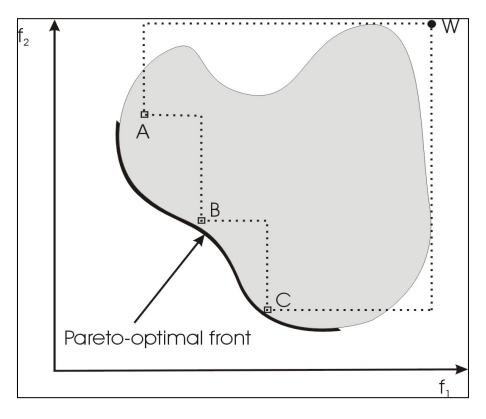
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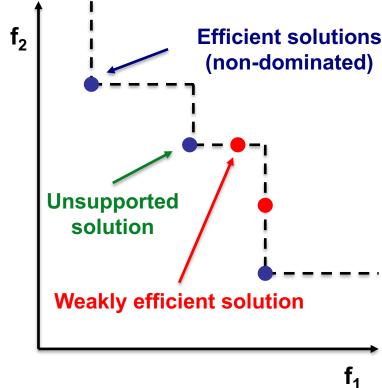
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Multi-objective problems

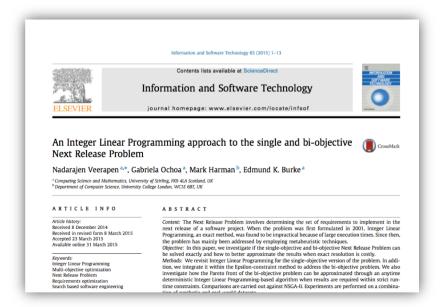
Several objective functions to optimize (we will asume mimization here)





Previous Work on NRP

- Initially solved using ILP in a single-objective version
- Later, metaheuristics (NSGA-II, GRASP, ACS)



- ε-constraint with ILP finds the whole Pareto front in less tan 8 hours
- They propose dichotomic search and NSGA-II to reduce time

Next Release Problem Multi-Objective NRP MO

Previous Work on NRP



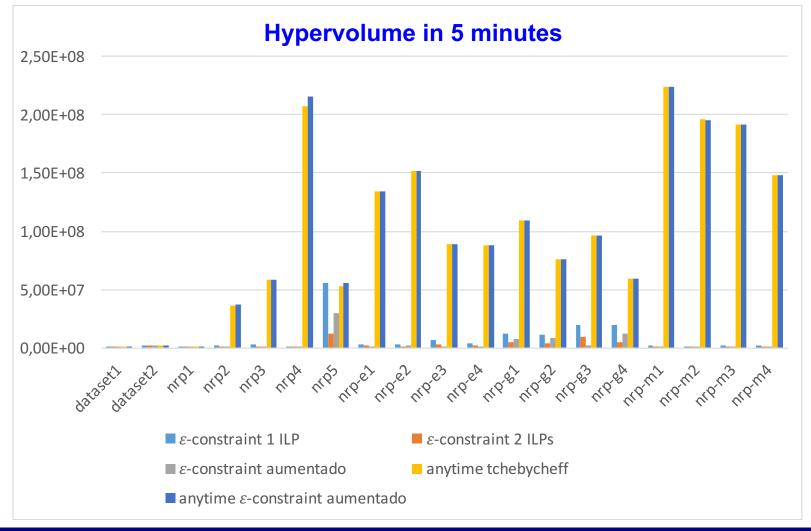
JISBD 2016

- We developed anytime strategies to find a spread set of solutions of the Pareto front at anytime
- More appropriate for Software Engineers

NRP MO

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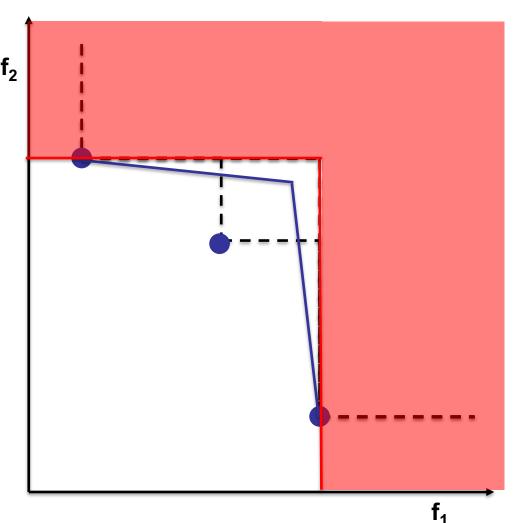
Previous Work on NRP



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Anytime Augmented Weighted Tchebycheff

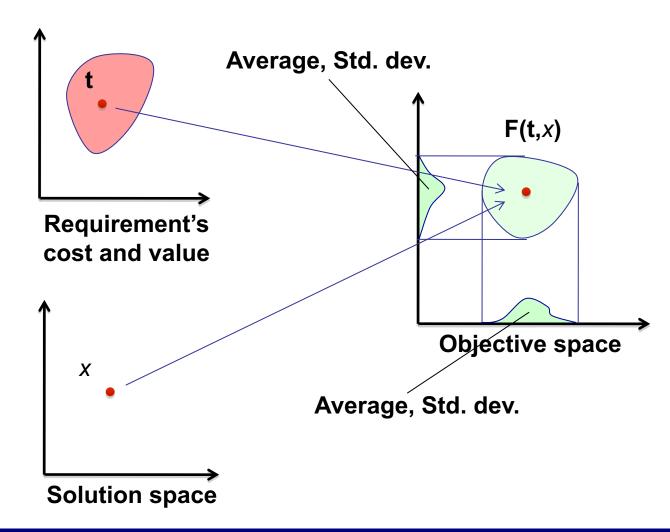


Algoritmo 4 Anytime augmented weighted Tchebycheff

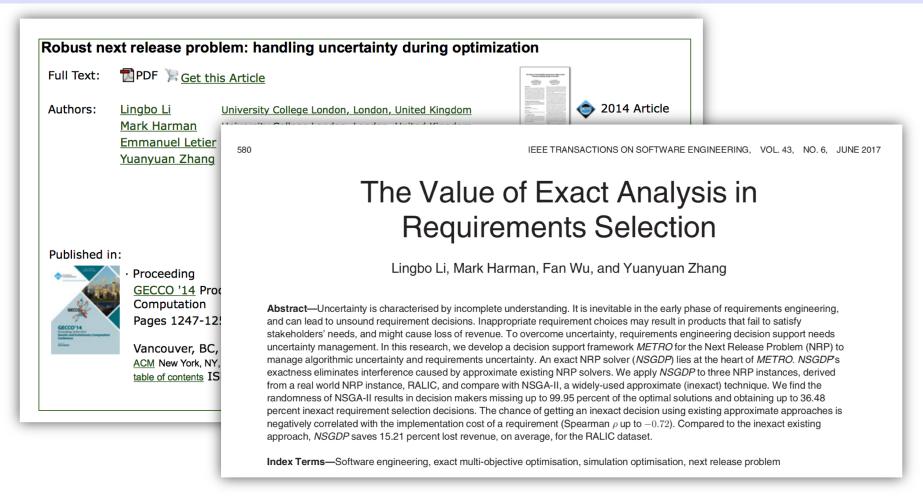
```
1: z^{(1)} \leftarrow calcular óptimo lexicográfico para el orden (f_1, f_2)
 2: z^{(2)} \leftarrow calcular óptimo lexicográfico para el orden (f_2, f_1)
 3: FP \leftarrow \{z^{(1)}, z^{(2)}\} // Frente de Pareto
 4: Cola \leftarrow \{(z^{(1)}, z^{(2)})\}
 5: while Cola \neq \emptyset do
        (z^{(1)}, z^{(2)}) \leftarrow \text{extraerParDeMayorArea(Cola)}
       z \leftarrow \text{resolverTchebycheff}((z^{(1)}, z^{(2)}))
        if z no dominado en (z^{(1)}, z^{(2)}) then
           FP = FP \cup \{z\}
           Cola \leftarrow Cola \cup \{(z^{(1)}, z), (z, z^{(2)})\}
10:
        end if
11:
12: end while
```

Robustness

Introduction



Previous Work on Robust NRP



Lingbo Li work on robustness for NRP is based on Monte Carlo Simulation

Formulation

$$\min E \left[cost(r) \right] = E \left[\sum_{j=1}^{n} c_j r_j \right]$$

$$\min Var \left[cost(r) \right] = Var \left| \sum_{j=1}^{n} c_j r_j \right|$$

$$\min -E\left[value(t)\right] = -E\left[\sum_{i=1}^{m} w_i t_i\right]$$

$$\min Var \left[value(t)\right] = Var \left[\sum_{i=1}^{m} w_i t_i\right]$$

$$E\left[cost(r)\right] = \sum_{j=1}^{n} E[c_j]r_j$$

$$-E\left[value(t)\right] = -\sum_{i=1}^{m} E[w_i]t_i$$

Formulation

Introduction

$$Var \left[cost(r)\right] = Var \left[\sum_{j=1}^{n} c_j r_j\right]$$
$$= \sum_{i,j=1}^{n} Cov[c_i, c_j] r_j r_i = \sum_{i=i}^{n} Var[c_i] r_i$$

$$Var [value(t)] = Var \left[\sum_{i=1}^{m} w_i t_i \right]$$

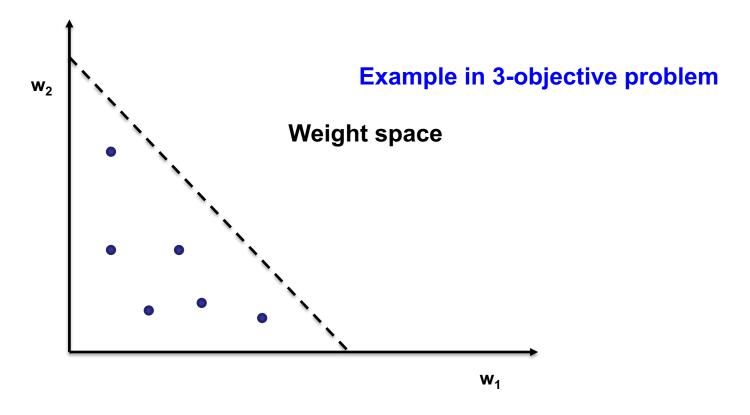
$$= \sum_{i=1}^{n} Cov[w_i, w_j] t_j t_i = \sum_{i=1}^{n} Var[w_i] t_i$$

If costs and values are uncorrelated the expression is simplified

Algorithm

Introduction

- We implemented an algorithm exploring only supported solutions
- It picks random weights until time is over



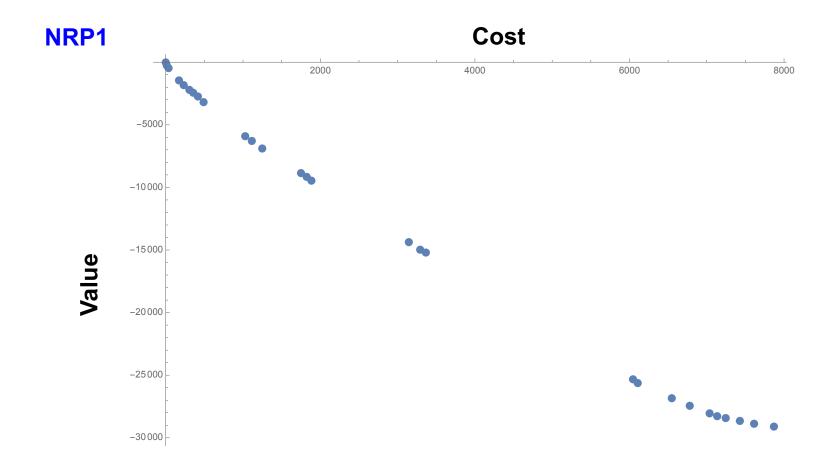
Results: Instances

- 17 instances by Xuan et al.
- Only implication relation

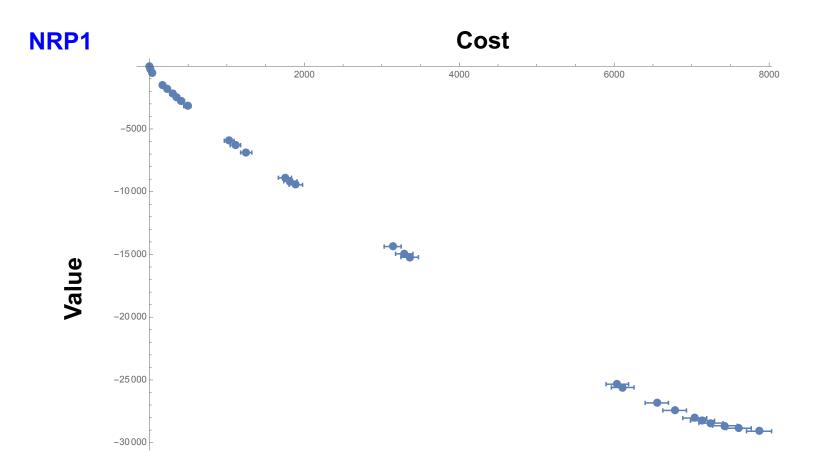
We included variance information to the instances

Instance	Requirements	Stakeholders
nrp1	140	100
nrp2	620	500
nrp3	1500	500
nrp4	3250	750
nrp5	1500	1000
nrp-e1	3502	536
nrp-e2	4254	491
nrp-e3	2844	456
nrp-e4	3186	399
nrp-g1	2690	445
nrp-g2	2650	315
nrp-g3	2512	423
nrp-g4	2246	294
nrp-m1	4060	768
nrp-m2	4368	617
nrp-m3	3566	765
nrp-m4	3643	568

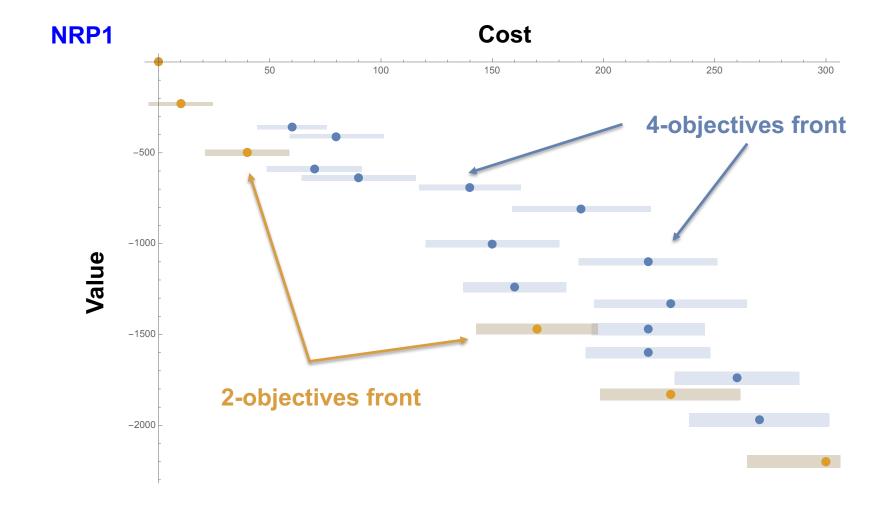
Original 2-obj. Supported Non-Dominated Set



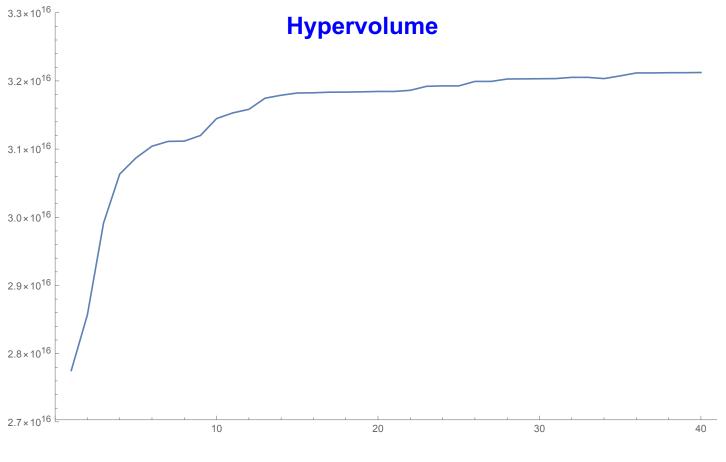
Original 2-obj. Supported Non-Dominated Set



4-obj. Supported Non-Dominated Set



Evolution of Hypervolume



Conclusions & Future Work

Conclusions

- A robust version of NRP has been modeled using ILP
- Anytime algorithms offer a well-spread set of nondominated solutions

Future Work

- Apply other algorithms:
 - Przybylski, Gandibleux, Ehrgott (2010)
 - Dächert and Klamroth (2014)

Thanks for your Attention !!!





EXHAURO Project











