

# README

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## 1 Understanding the source code:

This whole project has been implemented in Julia v0.6.0 and divided into six different subpackages: [Modof.jl](#), [Modolib.jl](#), [FPBH.jl](#), [CPLEXExtensions.jl](#), [FPBHCPLEX.jl](#) and [Modoplots.jl](#) for ease of understanding and maintainence. Let us now describe the purpose and major components of each of these subpackages:

### 1.1 Modof.jl

[Modof.jl](#) is a framework used for solving multiobjective mixed integer programs in Julia. Detailed documentation of [Modof.jl](#) is available [here](#)

1. [ModoModel.jl](#) extends JuMP.jl model for multiple objectives.
2. [Types.jl](#) has efficient data structures for storing instances and solutions of different classes of multiobjective optimization problems.

3. [Utilities.jl](#) contains functions for:

1. selecting, sorting, writing and normalizing a nondominated frontier
2. computing ideal and nadir points of a nondominated frontier
3. computing the closest and the farthest point from the ideal and the nadir points respectively.

4. [Quality\\_of\\_a\\_Frontier.jl](#) contains functions for computing the quality of a nondominated frontier:

1. exact (for biobjective and triobjective) and approximate (for more than 4 objectives) hypervolumes
2. cardinality
3. maximum and average coverage
4. uniformity

5. [MDLS.jl](#) wraps the [MDLS](#) algorithm for solving multidimensional knapsack and biobjective set packing problems. [MDLS](#) must be compiled and the respective path of the binaries must be exported as `export PATH="path to mdls binaries:$PATH"`.

## 1.2 Modolib.jl

[Modolib.jl](#) is a collection of instances and their efficient frontiers (if available) of various classes of multiobjective mixed integer programs. It also has function for generating random several classes of random instances. Detailed documentation of [Modolib.jl](#) is available [here](#)

1. [Api.jl](#) wraps various types of instances and their efficient frontiers (if available) of various classes of multiobjective pure and mixed integer programs.
2. [Generating\\_Instances.jl](#) contains functions for generating several classes of random instances.

## 1.3 FPBH.jl

[FPBH.jl](#) is the source code of the Feasibility Pump based Heuristic for Multi-objective Mixed Integer Linear Programming. It is developed using [MathProgBase.jl](#) and hence supports any LP solver supported by [MathProgBase.jl](#).

1. [starting\\_solution\\_creators.jl](#) is the source code of the different weighted sum methods.
2. [feasibility\\_pumping.jl](#) is the source code of the different feasibility pump methods.
3. [local\\_search\\_operators.jl](#) is the source code of the different local search operators.
4. [decomposition\\_heuristics.jl](#) is the source code of stage 1 of [FPBH.jl](#) including parallelization.
5. [solution\\_polishing.jl](#) is the source code of stage 2 of [FPBH.jl](#) including parallelization.
6. In [Overall\\_Algorithm.jl](#) all the different components of [FPBH.jl](#) are assembled together.

## 1.4 CPLEXExtensions.jl

[CPLEXExtensions.jl](#) extends [CPLEX.jl](#) for single-objective optimization by adding additional functionality like deleting constraints, changing coefficient on lhs and rhs of constraints, etc (using `del_constrs!`, `chg_coeffs!`, `set_rhs!`, `chg_coeff_of_obj!`, `chg_coeff_of_rhs!`, `chg_coeff!`, `get_rhs_coef`) and for multi-objective optimization (using `cpLex_model`) for [Modof.jl](#)

## 1.5 FPBHCplex.jl

[FPBHCplex.jl](#) is the source code of FPBH using [CPLEX.jl](#) and [CPLEXExtensions.jl](#). Thus, it only uses CPLEX to solve the underlying LP subproblems. It is important to note that some functions (for generating queues in local search and decomposition heuristics) in [FPBH.jl](#) are reused in [FPBHCplex.jl](#)

1. [starting\\_solution\\_creators.jl](#) is the source code of the different weighted sum methods.
2. [feasibility\\_pumping.jl](#) is the source code of the different feasibility pump methods.
3. [local\\_search\\_operators.jl](#) is the source code of the different local search operators.
4. [decomposition\\_heuristics.jl](#) is the source code of stage 1 of [FPBHCplex.jl](#) including parallelization.
5. [solution\\_polishing.jl](#) is the source code of stage 2 of [FPBHCplex.jl](#) including parallelization.
6. In [Overall\\_Algorithm.jl](#) all the different components of [FPBHCplex.jl](#) are assembled together.

## 1.6 Modoplots.jl

`Plotting_Nondominated_Frontiers.jl` uses `PyPlot.jl` and `Seaborn` for plotting nondominated frontiers of

1. Biobjective:
  1. discrete problems
  2. mixed problems
2. Triobjective problems

## 2 Installation:

It is important to note that the whole ecosystem has been tested using `Julia v0.6.0` and hence we cannot guarantee whether it will work with previous versions of Julia. Thus, it is important that `Julia v0.6.0` is properly installed and available on your system.

### 2.1 If CPLEX is available:

CPLEX must be available in the local machine and `CPLEX.jl` must be properly installed, otherwise the installation will fail. Once, `Julia v0.6.0` and `CPLEX.jl` has been properly installed, the following instructions in a `Julia` terminal will install `FPBHCplex.jl` and its dependencies (`Modof.jl`, `Modolib.jl`, `FPBH.jl` and `CPLEXExtensions.jl`) on the local machine:

```
pkg.clone("https://github.com/aritrasesp/FPBHCplex.jl")
pkg.build("FPBHCplex")
```

This will however not install `Modoplots.jl`, which must be installed separately if desired.

### 2.2 If CPLEX is not available:

If CPLEX is not available, `FPBH.jl` can be installed instead of `FPBHCplex.jl`. Once, `Julia v0.6.0` has been properly installed, the following instructions in a `Julia` terminal will install `FPBH.jl` and its dependencies (`Modof.jl`, and `Modolib.jl`) on the local machine:

```
pkg.clone("https://github.com/aritrasesp/FPBH.jl")
pkg.build("FPBH")
```

`FPBH.jl` automatically installs `GLPK` by default, however any LP solver supported by `MathProgBase.jl` can be used as the underlying LP solver. If the user desires to use a LP solver other than `GLPK`, it must be separately installed. For example: if the user desires to use `Clp`, the following additional instructions in a `Julia` terminal will do so:

```
pkg.add("Clp")
```

This does not install `Modoplots.jl`, which must be installed separately if desired.

## 3 Using FPBH.jl / FPBHCplex.jl:

Providing the following multiobjective mixed integer linear program as a JuMP Model:

$$\begin{aligned} \min \quad & x_1 + x_2 + y_1 + y_2 & (1) \\ \min \quad & -x_1 - x_2 - y_1 - y_2 & (2) \\ \min \quad & -x_1 - 2x_2 - y_1 - 2y_2 & (3) \\ \text{s.t.} \quad & x_1 + x_2 \leq 1 & (4) \\ & y_1 + 2y_2 \geq 1 & (5) \\ & x_1, x_2 \in \{0, 1\} & (6) \\ & y_1, y_2 \geq 0 & (7) \end{aligned}$$

**Note:** All objective functions must be minimizations. We are going to soon support both minimization and maximization

In [119]: `using Modof, JuMP, FPBH`

### 3.1 Using JuMP.jl Model

In [120]: *# Creating the Model*

```
model = Model{MipOpt}() # Creating an empty Model
@variable(model, x[1:2], Bin)
@variable(model, y[1:2] >= 0.0)
objective!(model, 1, :Min, x[1] + x[2] + y[1] + y[2])
objective!(model, 2, :Min, - x[1] - x[2] - y[1] - y[2])
objective!(model, 3, :Min, - x[1] - 2x[2] - y[1] - 2y[2])
@constraint(model, x[1] + x[2] <= 1)
@constraint(model, y[1] + 2y[2] >= 1)

# Using GLPK as the underlying LP Solver, and imposing a maximum timelimit of 10.0

@time solutions = fbbm(model, timelimit=10.0)
```

0.084952 seconds (36.71 k allocations: 3.010 MiB)

Out[120]: 4-element Array{MipOpt.MipSolution,1}:

```
MipOpt.MipSolution([0.0, 0.0, 0.0, 0.5], [0.5, -0.5, -1.0])
MipOpt.MipSolution([0.0, 1.0, 0.0, 0.5], [1.5, -1.5, -3.0])
MipOpt.MipSolution([0.0, 1.0, 0.0, 1.0], [2.0, -2.0, -4.0])
MipOpt.MipSolution([0.0, 1.0, 0.0, 2.0], [3.0, -3.0, -6.0])
```

In [121]: *# Writing nondominated frontier to a file*

```
write_nondominated_frontier(solutions, "Nondominated_frontier.txt")
```

In [122]: *# Writing nondominated solutions to a file*

```
write_nondominated_sols(solutions, "Nondominated_solutions.txt")
```

In [123]: *# Nondominated frontier*

```
nondominated_frontier = wrap_sols_into_array(solutions)
```

Out[123]: 4×3 Array{Float64,2}:

```
0.5  -0.5  -1.0
1.5  -1.5  -3.0
2.0  -2.0  -4.0
3.0  -3.0  -6.0
```

In [124]: `hypervolume = compute_hypervolume_of_a_discrete_frontier(nondominated_frontier)`

```
println("Hypervolume of the nondominated frontier = $(hypervolume)")
```

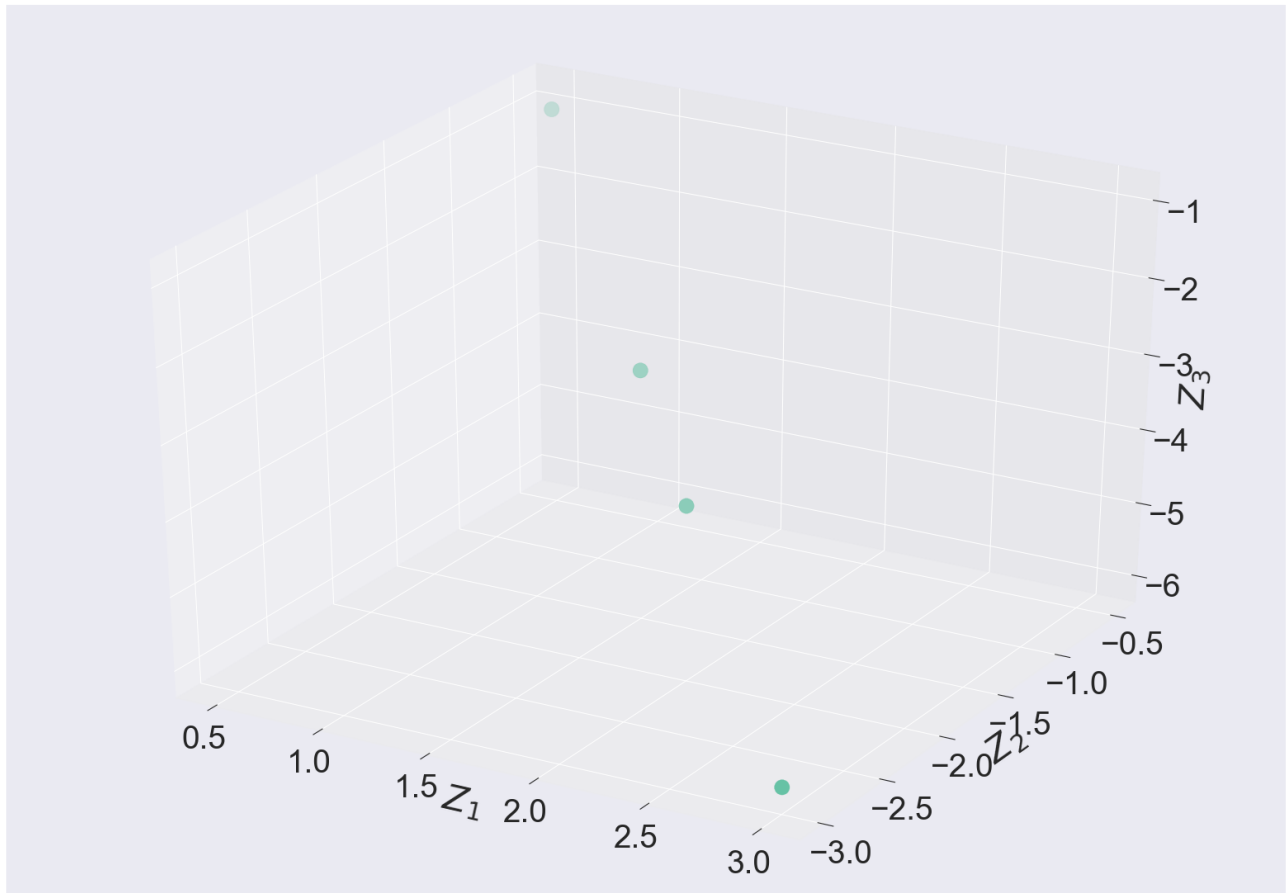
Hypervolume of the nondominated frontier = 5.5

In [125]: *# Plotting the nondominated frontier - Modoplots.jl must be installed*

```
using Modoplots
```

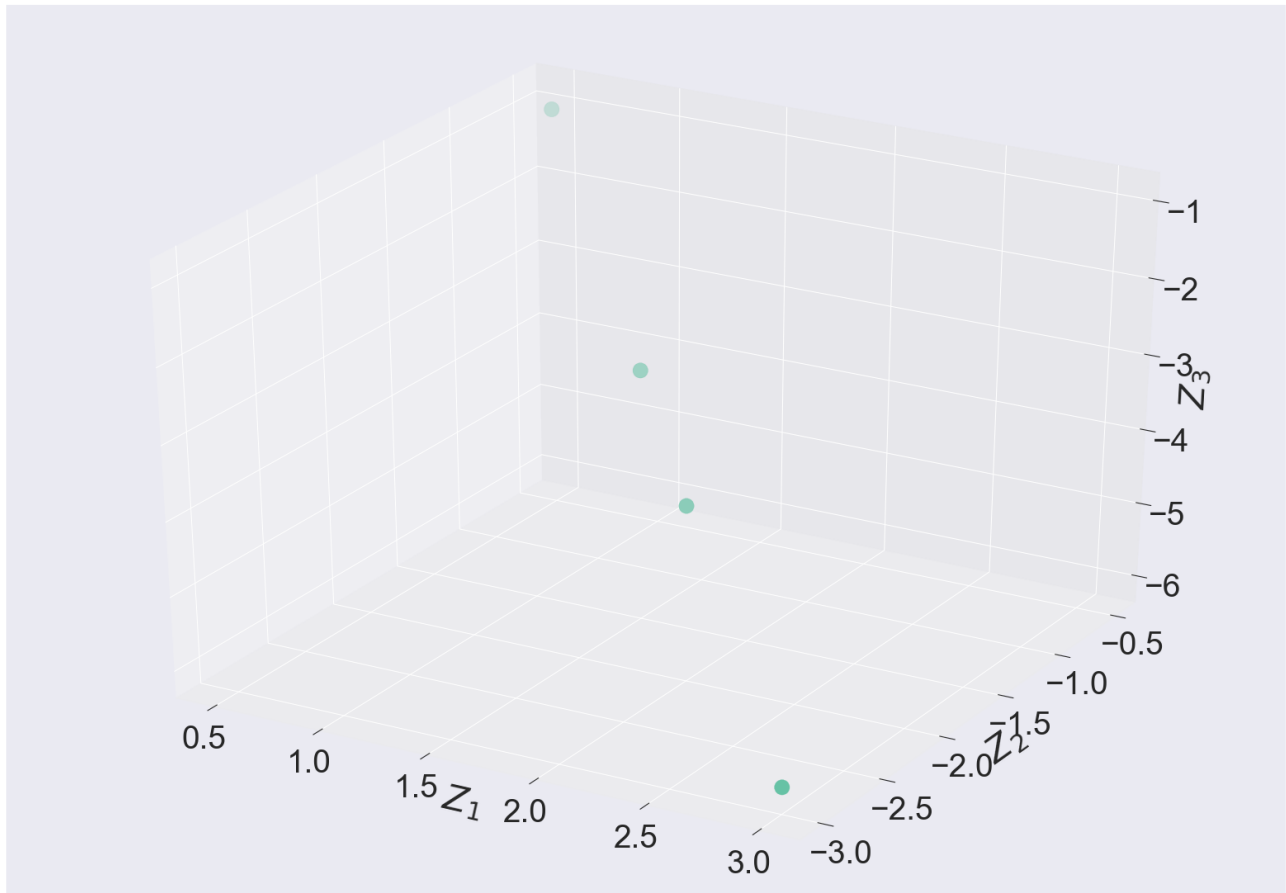
In [126]: `plt_discrete_non_dom_frnter([nondominated_frontier], ["FPBH(GLPK)"])` *# Only for IJulia*

● FPBH(GLPK)



```
In [127]: plt_discrete_non_dom_frntnr([nondominated_frontier], ["FPBH(GLPK)"], false, "Plot.eps")
```

- FPBH(GLPK)



In [128]: # Using Clp as the underlying LP Solver - Clp.jl must be installed

using Clp

@time solutions = fpbh(model, lp\_solver=ClpSolver(), timelimit=10.0)

6.809012 seconds (1.47 M allocations: 109.353 MiB, 1.03% gc time)

Out[128]: 48-element Array{Modof.MOPSolution,1}:

```

Modof.MOPSolution([0.0, 0.0, 0.0, 0.5], [0.5, -0.5, -1.0])
Modof.MOPSolution([0.0, 0.0, 0.0, 0.5], [0.5, -0.5, -1.0])
Modof.MOPSolution([0.0, 0.0, 1.00009e-12, 1.0], [1.0, -1.0, -2.0])
Modof.MOPSolution([0.0, 0.0, 0.0, 1.0], [1.0, -1.0, -2.0])
Modof.MOPSolution([0.0, 0.0, 1.50013e-12, 1.0], [1.0, -1.0, -2.0])
Modof.MOPSolution([0.0, 0.0, 2.50022e-12, 1.0], [1.0, -1.0, -2.0])
Modof.MOPSolution([0.0, 0.0, 0.0, 1.0], [1.0, -1.0, -2.0])
Modof.MOPSolution([0.0, 0.0, 6.00053e-12, 1.0], [1.0, -1.0, -2.0])
Modof.MOPSolution([0.0, 1.0, 0.0, 0.5], [1.5, -1.5, -3.0])
Modof.MOPSolution([0.0, 1.0, 0.0, 0.5], [1.5, -1.5, -3.0])
Modof.MOPSolution([0.0, 1.0, 0.0, 1.0], [2.0, -2.0, -4.0])
Modof.MOPSolution([0.0, 1.0, 0.0, 1.0], [2.0, -2.0, -4.0])
Modof.MOPSolution([0.0, 1.0, 0.0, 1.0], [2.0, -2.0, -4.0])

```

```

[]
Modof.MOPSolution([0.0, 1.0, 1.0, 1.0], [3.0, -3.0, -5.0])
Modof.MOPSolution([0.0, 1.0, 1.0, 1.0], [3.0, -3.0, -5.0])
Modof.MOPSolution([0.0, 1.0, 0.0, 3.0], [4.0, -4.0, -8.0])
Modof.MOPSolution([0.0, 1.0, 0.0, 4.0], [5.0, -5.0, -10.0])
Modof.MOPSolution([0.0, 0.0, 0.0, 6.0], [6.0, -6.0, -12.0])
Modof.MOPSolution([0.0, 1.0, 0.0, 6.0], [7.0, -7.0, -14.0])
Modof.MOPSolution([0.0, 0.0, 0.0, 9.0], [9.0, -9.0, -18.0])
Modof.MOPSolution([0.0, 1.0, 0.0, 9.0], [10.0, -10.0, -20.0])
Modof.MOPSolution([0.0, 0.0, 0.0, 6.25e13], [6.25e13, -6.25e13, -1.25e14])
Modof.MOPSolution([0.0, 1.0, 0.0, 6.25e13], [6.25e13, -6.25e13, -1.25e14])
Modof.MOPSolution([0.0, 1.0, 0.0, 2.5e14], [2.5e14, -2.5e14, -5.0e14])
Modof.MOPSolution([0.0, 1.0, 0.0, 2.8125e14], [2.8125e14, -2.8125e14, -5.625e14])

```

In [129]: # Using `FPBHCplex.jl` - `FPBHCplex.jl` must be installed

```
using FPBHCplex
```

```
@time solutions = fpbhcxplex(model, timelimit=10.0)
```

```
0.236318 seconds (83.07 k allocations: 7.798 MiB)
```

Out[129]: 4-element Array{Modof.MOPSolution,1}:

```

Modof.MOPSolution([0.0, 0.0, 0.0, 0.5], [0.5, -0.5, -1.0])
Modof.MOPSolution([0.0, 1.0, 0.0, 0.5], [1.5, -1.5, -3.0])
Modof.MOPSolution([0.0, 0.0, 0.0, 2.0], [2.0, -2.0, -4.0])
Modof.MOPSolution([0.0, 1.0, 0.0, 2.0], [3.0, -3.0, -6.0])

```

### 3.2 Using LP File Format

Providing the following multiobjective mixed integer linear program as a LP file:

$$\min x_1 + x_2 + y_1 + y_2 \tag{8}$$

$$\min -x_1 - x_2 - y_1 - y_2 \tag{9}$$

$$\min -x_1 - 2x_2 - y_1 - 2y_2 \tag{10}$$

$$\text{s.t. } x_1 + x_2 \leq 1 \tag{11}$$

$$y_1 + 2y_2 \geq 1 \tag{12}$$

$$x_1, x_2 \in \{0, 1\} \tag{13}$$

$$y_1, y_2 \geq 0 \tag{14}$$

1. All objective functions must be minimizations.
2. The first objective function should follow the convention of LP format of single objective optimization problem
3. **The other objective functions should be added as constraints with RHS = 0, at the end of the constraint matrix in the respective order**
4. Variables and constraints should follow the convention of LP format of single objective optimization problem

In [130]: # Writing the LP file of the above multiobjective mixed integer program to `Test.lp`

```

write("Test.lp", "\\ENCODING=ISO-8859-1
\\Problem name: TestInstance

```

```

Minimize
  obj: x1 + x2 + x3 + x4
Subject To
  c1: x1 + x2 <= 1
  c2: x3 + 2 x4 >= 1
  c3: - x1 - x2 - x3 - x4 = 0
  c4: - x1 - 2 x2 - x3 - 2 x4 = 0
Binaries
  x1 x2
End\n")

```

Out[130]: 218

In [131]: # Using GLPK as the underlying LP Solver, and imposing a maximum timelimit of 10.0

```
@time solutions = fpbh("Test.lp", [:Min, :Min], timelimit=10.0)
```

```

Reading problem data from 'Test.lp'...
4 rows, 4 columns, 12 non-zeros
2 integer variables, all of which are binary
13 lines were read
0.107765 seconds (36.21 k allocations: 2.963 MiB)

```

```

Out[131]: 4-element Array{Modof.MOPSolution,1}:
  Modof.MOPSolution([0.0, 0.0, 0.0, 0.5], [0.5, -0.5, -1.0])
  Modof.MOPSolution([0.0, 1.0, 0.0, 0.5], [1.5, -1.5, -3.0])
  Modof.MOPSolution([0.0, 0.0, 0.0, 2.0], [2.0, -2.0, -4.0])
  Modof.MOPSolution([0.0, 1.0, 0.0, 2.0], [3.0, -3.0, -6.0])

```

In [132]: # Using Clp as the underlying LP Solver

```
@time solutions = fpbh("Test.lp", [:Min, :Min], lp_solver=ClpSolver(), timelimit=10.0)
```

```

Reading problem data from 'Test.lp'...
4 rows, 4 columns, 12 non-zeros
2 integer variables, all of which are binary
13 lines were read
6.822883 seconds (1.64 M allocations: 120.602 MiB, 1.26% gc time)

```

```

Out[132]: 52-element Array{Modof.MOPSolution,1}:
  Modof.MOPSolution([0.0, 0.0, 0.0, 0.5], [0.5, -0.5, -1.0])
  Modof.MOPSolution([0.0, 0.0, 0.0, 0.5], [0.5, -0.5, -1.0])
  Modof.MOPSolution([0.0, 0.0, 0.0, 1.0], [1.0, -1.0, -2.0])
  Modof.MOPSolution([0.0, 0.0, 1.00009e-12, 1.0], [1.0, -1.0, -2.0])
  Modof.MOPSolution([0.0, 0.0, 1.50013e-12, 1.0], [1.0, -1.0, -2.0])
  Modof.MOPSolution([0.0, 0.0, 0.0, 1.0], [1.0, -1.0, -2.0])
  Modof.MOPSolution([0.0, 0.0, 2.75024e-12, 1.0], [1.0, -1.0, -2.0])
  Modof.MOPSolution([0.0, 0.0, 4.5004e-12, 1.0], [1.0, -1.0, -2.0])
  Modof.MOPSolution([0.0, 0.0, 6.50058e-12, 1.0], [1.0, -1.0, -2.0])
  Modof.MOPSolution([0.0, 1.0, 0.0, 0.5], [1.5, -1.5, -3.0])
  Modof.MOPSolution([0.0, 1.0, 0.0, 1.0], [2.0, -2.0, -4.0])
  Modof.MOPSolution([0.0, 1.0, 0.0, 1.0], [2.0, -2.0, -4.0])

```



```

Modof.MOPSolution([0.0, 1.0, 0.0, 1.0], [2.0, -2.0, -4.0])
[]
Modof.MOPSolution([0.0, 1.0, 0.5, 1.0], [2.5, -2.5, -4.5])
Modof.MOPSolution([0.0, 1.0, 0.5, 1.0], [2.5, -2.5, -4.5])
Modof.MOPSolution([0.0, 1.0, 0.5, 1.0], [2.5, -2.5, -4.5])
Modof.MOPSolution([0.0, 1.0, 0.75, 1.0], [2.75, -2.75, -4.75])
Modof.MOPSolution([0.0, 1.0, 0.0, 2.0], [3.0, -3.0, -6.0])
Modof.MOPSolution([0.0, 1.0, 1.0, 1.0], [3.0, -3.0, -5.0])
Modof.MOPSolution([0.0, 1.0, 0.0, 3.0], [4.0, -4.0, -8.0])
Modof.MOPSolution([0.0, 1.0, 0.0, 4.0], [5.0, -5.0, -10.0])
Modof.MOPSolution([0.0, 1.0, 0.0, 5.0], [6.0, -6.0, -12.0])
Modof.MOPSolution([0.0, 1.0, 0.0, 8.0], [9.0, -9.0, -18.0])
Modof.MOPSolution([0.0, 0.0, 0.0, 6.25e13], [6.25e13, -6.25e13, -1.25e14])
Modof.MOPSolution([0.0, 1.0, 0.0, 6.25e13], [6.25e13, -6.25e13, -1.25e14])

```

In [133]: # Using *FPBHCplex.jl*

```
@time solutions = fpbhccplex("Test.lp", [:Min, :Min], timelimit=10.0)
```

Reading problem data from 'Test.lp'...

4 rows, 4 columns, 12 non-zeros

2 integer variables, all of which are binary

13 lines were read

0.158653 seconds (50.35 k allocations: 4.735 MiB)

Out[133]: 5-element Array{Modof.MOPSolution,1}:

```

Modof.MOPSolution([0.0, 0.0, 0.0, 0.5], [0.5, -0.5, -1.0])
Modof.MOPSolution([0.0, 1.0, 0.0, 0.5], [1.5, -1.5, -3.0])
Modof.MOPSolution([0.0, 0.0, 0.0, 2.0], [2.0, -2.0, -4.0])
Modof.MOPSolution([0.0, 1.0, 0.0, 2.0], [3.0, -3.0, -6.0])
Modof.MOPSolution([0.0, 1.0, 0.0, 3.0], [4.0, -4.0, -8.0])

```

### 3.3 Using MPS File Format

Providing the following multiobjective mixed integer linear program as a *MPS* file:

$$\min x_1 + x_2 + y_1 + y_2 \tag{15}$$

$$\min -x_1 - x_2 - y_1 - y_2 \tag{16}$$

$$\min -x_1 - 2x_2 - y_1 - 2y_2 \tag{17}$$

$$\text{s.t. } x_1 + x_2 \leq 1 \tag{18}$$

$$y_1 + 2y_2 \geq 1 \tag{19}$$

$$x_1, x_2 \in \{0, 1\} \tag{20}$$

$$y_1, y_2 \geq 0 \tag{21}$$

1. All objective functions must be minimizations.
2. The first objective function should follow the convention of *MPS* format of single objective optimization problem
3. **The other objective functions should be added as constraints with RHS = 0, at the end of the constraint matrix in the respective order**
4. Variables and constraints should follow the convention of *MPS* format of single objective optimization problem

In [134]: # Writing the *MPS* file of the above multiobjective mixed integer program to *Test.mps*

```

write("Test.mps", "NAME TestInstance
ROWS
N OBJ
L CON1
G CON2
E CON3
E CON4
COLUMNS
MARKER 'MARKER' 'INTORG'
VAR1 CON1 1
VAR1 CON3 -1
VAR1 CON4 -1
VAR1 OBJ 1
VAR2 CON1 1
VAR2 CON3 -1
VAR2 CON4 -2
VAR2 OBJ 1
MARKER 'MARKER' 'INTEND'
VAR3 CON2 1
VAR3 CON3 -1
VAR3 CON4 -1
VAR3 OBJ 1
VAR4 CON2 2
VAR4 CON3 -1
VAR4 CON4 -2
VAR4 OBJ 1
RHS
rhs CON1 1
rhs CON2 1
rhs CON3 0
rhs CON4 0
BOUNDS
UP BOUND VAR1 1
UP BOUND VAR2 1
PL BOUND VAR3
PL BOUND VAR4
ENDATA\n")

```

Out[134]: 635

In [135]: # Using GLPK as the underlying LP Solver, and imposing a maximum timelimit of 10.0

```
@time solutions = fpbh("Test.mps", [:Min, :Min], timelimit=10.0)
```

Reading problem data from 'Test.mps'...

Problem: TestInstance

Objective: OBJ

5 rows, 4 columns, 16 non-zeros

2 integer variables, all of which are binary

37 records were read

One free row was removed

0.110264 seconds (36.29 k allocations: 2.968 MiB)

```
Out[135]: 4-element Array{Modof.MOPSolution,1}:
  Modof.MOPSolution([0.0, 0.0, 0.0, 0.5], [0.5, -0.5, -1.0])
  Modof.MOPSolution([0.0, 1.0, 0.0, 0.5], [1.5, -1.5, -3.0])
  Modof.MOPSolution([0.0, 1.0, 0.0, 1.0], [2.0, -2.0, -4.0])
  Modof.MOPSolution([0.0, 1.0, 0.0, 2.0], [3.0, -3.0, -6.0])
```

```
In [136]: # Using Clp as the underlying LP Solver
```

```
@time solutions = fpbh("Test.mps", [:Min, :Min], lp_solver=ClpSolver(), timelimit=10.0)
```

```
Reading problem data from 'Test.mps'...
```

```
Problem: TestInstance
```

```
Objective: OBJ
```

```
5 rows, 4 columns, 16 non-zeros
```

```
2 integer variables, all of which are binary
```

```
37 records were read
```

```
One free row was removed
```

```
6.788158 seconds (1.18 M allocations: 89.422 MiB, 0.98% gc time)
```

```
Out[136]: 51-element Array{Modof.MOPSolution,1}:
```

```
  Modof.MOPSolution([0.0, 0.0, 0.0, 0.5], [0.5, -0.5, -1.0])
  Modof.MOPSolution([0.0, 0.0, 0.0, 0.5], [0.5, -0.5, -1.0])
  Modof.MOPSolution([0.0, 0.0, 0.0, 1.0], [1.0, -1.0, -2.0])
  Modof.MOPSolution([0.0, 0.0, 0.0, 1.0], [1.0, -1.0, -2.0])
  Modof.MOPSolution([0.0, 0.0, 1.00009e-12, 1.0], [1.0, -1.0, -2.0])
  Modof.MOPSolution([0.0, 0.0, 1.25011e-12, 1.0], [1.0, -1.0, -2.0])
  Modof.MOPSolution([0.0, 0.0, 1.50013e-12, 1.0], [1.0, -1.0, -2.0])
  Modof.MOPSolution([0.0, 0.0, 3.25029e-12, 1.0], [1.0, -1.0, -2.0])
  Modof.MOPSolution([0.0, 0.0, 4.00036e-12, 1.0], [1.0, -1.0, -2.0])
  Modof.MOPSolution([0.0, 1.0, 0.0, 0.5], [1.5, -1.5, -3.0])
  Modof.MOPSolution([0.0, 0.0, 0.0, 2.0], [2.0, -2.0, -4.0])
  Modof.MOPSolution([0.0, 1.0, 0.0, 1.0], [2.0, -2.0, -4.0])
  Modof.MOPSolution([0.0, 1.0, 0.0, 1.0], [2.0, -2.0, -4.0])
  []
  Modof.MOPSolution([0.0, 1.0, 0.75, 1.0], [2.75, -2.75, -4.75])
  Modof.MOPSolution([0.0, 1.0, 0.0, 2.0], [3.0, -3.0, -6.0])
  Modof.MOPSolution([0.0, 1.0, 1.0, 1.0], [3.0, -3.0, -5.0])
  Modof.MOPSolution([0.0, 1.0, 1.0, 1.0], [3.0, -3.0, -5.0])
  Modof.MOPSolution([0.0, 1.0, 0.0, 3.0], [4.0, -4.0, -8.0])
  Modof.MOPSolution([0.0, 1.0, 0.0, 4.0], [5.0, -5.0, -10.0])
  Modof.MOPSolution([0.0, 0.0, 0.0, 6.0], [6.0, -6.0, -12.0])
  Modof.MOPSolution([0.0, 1.0, 0.0, 6.0], [7.0, -7.0, -14.0])
  Modof.MOPSolution([0.0, 0.0, 0.0, 6.25e13], [6.25e13, -6.25e13, -1.25e14])
  Modof.MOPSolution([0.0, 1.0, 0.0, 6.25e13], [6.25e13, -6.25e13, -1.25e14])
  Modof.MOPSolution([0.0, 1.0, 0.0, 9.375e13], [9.375e13, -9.375e13, -1.875e14])
  Modof.MOPSolution([0.0, 1.0, 0.0, 5.3125e14], [5.3125e14, -5.3125e14, -1.0625e15])
```

```
In [137]: # Using FPBHCplex.jl
```

```
@time solutions = fpbhcomplex("Test.mps", [:Min, :Min], timelimit=10.0)
```

```
Reading problem data from 'Test.mps'...
```

```
Problem: TestInstance
```



```
Out[140]: 127x2 Array{Float64,2}:
```

```
-773.871      9.61621
-771.082     -13.9046
-765.871    -169.384
-763.082    -192.905
-762.871    -200.384
-761.121    -200.982
-760.548    -222.059
-760.082    -223.905
-760.082    -223.905
-759.875    -224.34
-759.653    -224.805
-758.925    -226.334
-753.737    -237.22
 []
-83.2633   -922.028
-83.2633   -922.028
-78.5609   -922.093
 172.399   -924.737
 205.034   -933.078
 219.239   -954.638
 224.341   -957.604
 224.341   -957.604
 231.814   -961.291
 231.814   -961.291
 233.094   -961.417
 233.923   -961.493
```

```
In [141]: # Quality of the frontier w.r.t. true frontier without normalization
```

```
hg, c, mc, ac, u = compute_quality_of_aprx_frontier(nondominated_frontier, true_frontier, true)
println("
  Hypervolume Gap = $hg %
  Cardinality = $c %
  Maximum Coverage = $mc
  Average Coverage = $ac
  Uniformity = $u")
```

```
Hypervolume Gap = 0.2770906 %
Cardinality = 0.0 %
Maximum Coverage = 32.9022683
Average Coverage = 3.7708336
Uniformity = 0.8818898
```

```
In [142]: # Quality of the frontier w.r.t. true frontier with normalization
```

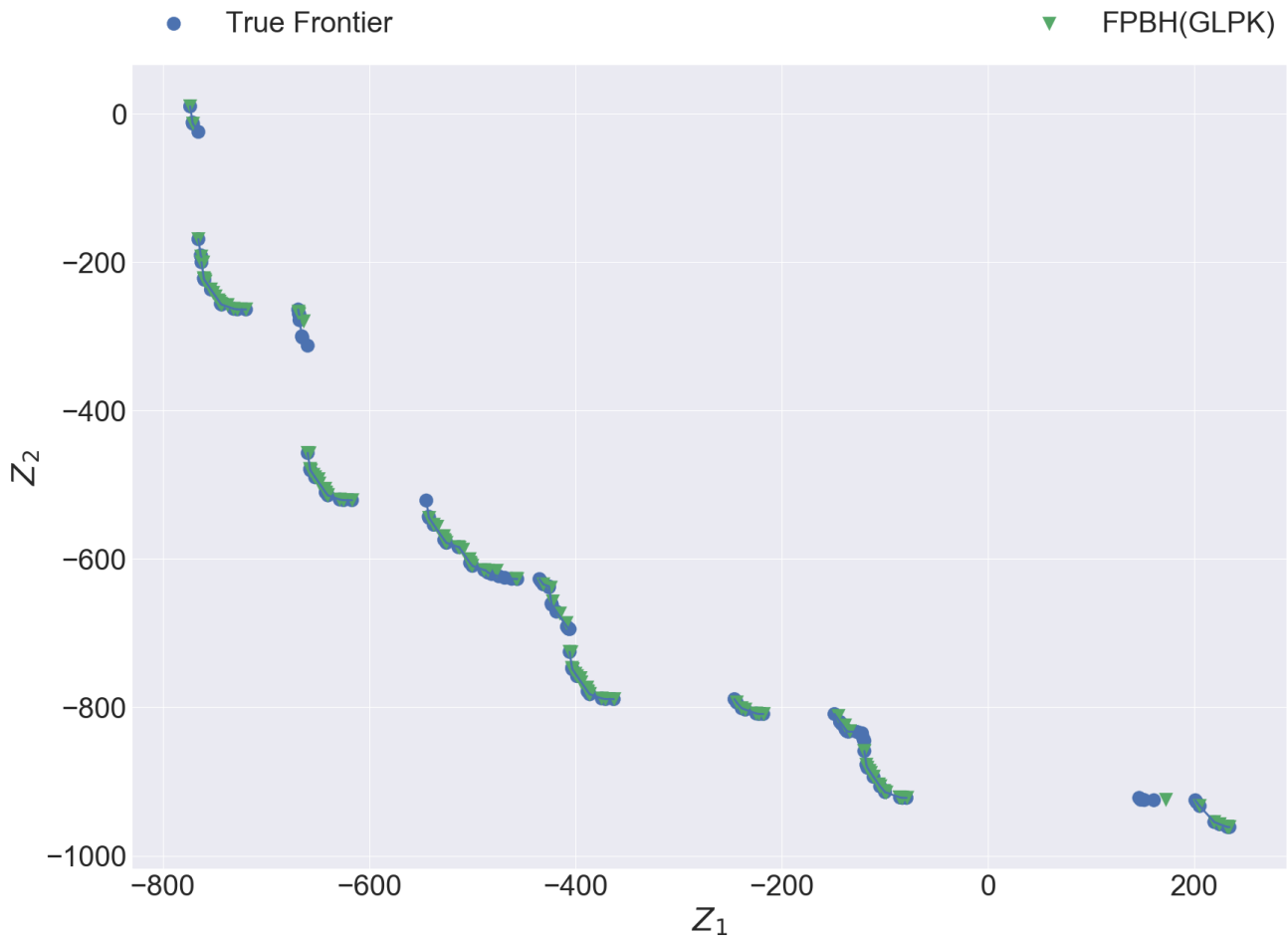
```
hg, c, mc, ac, u = compute_quality_of_norm_aprx_frontier(nondominated_frontier, true_frontier, true)
println("
  Hypervolume Gap = $hg %
  Cardinality = $c %
  Maximum Coverage = $mc
```

```
Average Coverage = $ac
Uniformity = $u")
```

```
Hypervolume Gap = 0.2770906 %
Cardinality = 0.0 %
Maximum Coverage = 0.0338675
Average Coverage = 0.0038224
Uniformity = 0.9333333
```

```
In [143]: # Comparing the nondominated frontier of FPBH with the true frontier
```

```
plt_non_dom_frntnr_bomip([true_frontier, nondominated_frontier], ["True Frontier", "FPBH(GLPK)"]) # Only in I
```



### 3.5 Solving biobjective uncapacitated facility location problems from literature:

```
In [144]: instance, true_frontier = read_bouflp_hadi(1) # First instance
@time solutions = fpbh(instance, lp_solver=ClpSolver(), timelimit=10.0)
```

```
10.019990 seconds (1.65 M allocations: 214.442 MiB, 0.99% gc time)
```



9.98879e5	8.14014e5
999297.0	8.13878e5
999393.0	8.13649e5
1.00034e6	8.11607e5
1.00444e6	8.10198e5

In [146]: # Quality of the frontier w.r.t. true frontier without normalization

```
hg, c, mc, ac, u = compute_quality_of_aprx_frontier(nondominated_frontier, true_frontier, true)
println("
```

```
  Hypervolume Gap = $hg %
  Cardinality = $c %
  Maximum Coverage = $mc
  Average Coverage = $ac
  Uniformity = $u")
```

```
Hypervolume Gap = 15.9534143 %
Cardinality = 13.7931034 %
Maximum Coverage = 13011.3534925
Average Coverage = 2540.3726614
Uniformity = 0.6756757
```

In [147]: # Quality of the frontier w.r.t. true frontier with normalization

```
hg, c, mc, ac, u = compute_quality_of_norm_aprx_frontier(nondominated_frontier, true_frontier, true)
println("
```

```
  Hypervolume Gap = $hg %
  Cardinality = $c %
  Maximum Coverage = $mc
  Average Coverage = $ac
  Uniformity = $u")
```

```
Hypervolume Gap = 15.9534143 %
Cardinality = 13.7931034 %
Maximum Coverage = 0.1540316
Average Coverage = 0.0311132
Uniformity = 0.6756757
```

### 3.6 Solving multiobjective assignment problems from literature:

In [148]: instance, true\_frontier = read\_moap\_kirlik(3, 5, 1) # 3 objective, 5 jobs, first instance  
@time solutions = fpbh(instance, timelimit=10.0)

0.116379 seconds (43.01 k allocations: 4.678 MiB)

Out[148]: 8-element Array{Modof.MOPSolution,1}:

```
Modof.MOPSolution([0.0, 1.0, 0.0, 0.0, 0.0, 1.0, 0.0, 0.0, 0.0, 0.0 ... 0.0, 0.0, 1.0, 0.0, 0.0, 0.0, 0.0,
Modof.MOPSolution([0.0, 1.0, 0.0, 0.0, 0.0, 0.0, 0.0, 1.0, 0.0, 0.0 ... 0.0, 0.0, 0.0, 0.0, 1.0, 0.0, 0.0,
Modof.MOPSolution([0.0, 1.0, 0.0, 0.0, 0.0, 1.0, 0.0, 0.0, 0.0, 0.0 ... 0.0, 0.0, 1.0, 0.0, 0.0, 0.0, 0.0,
```



```
Modof.MOPSolution([0.0, 0.0, 0.0, 1.0, 0.0, 0.0, 0.0, 1.0, 0.0, 0.0 ... 0.0, 0.0, 0.0, 0.0, 1.0, 0.0, 1.0,
Modof.MOPSolution([0.0, 0.0, 0.0, 1.0, 0.0, 1.0, 0.0, 0.0, 0.0, 0.0 ... 0.0, 0.0, 1.0, 0.0, 0.0, 0.0, 1.0,
Modof.MOPSolution([0.0, 1.0, 0.0, 0.0, 0.0, 1.0, 0.0, 0.0, 0.0, 0.0 ... 0.0, 0.0, 0.0, 0.0, 1.0, 0.0, 0.0,
Modof.MOPSolution([0.0, 0.0, 1.0, 0.0, 0.0, 1.0, 0.0, 0.0, 0.0, 0.0 ... 0.0, 0.0, 0.0, 0.0, 1.0, 0.0, 1.0,
Modof.MOPSolution([0.0, 0.0, 1.0, 0.0, 0.0, 1.0, 0.0, 0.0, 0.0, 0.0 ... 0.0, 1.0, 0.0, 0.0, 0.0, 0.0, 0.0,
```

In [149]: # *Nondominated frontier*

```
nondominated_frontier = wrap_sols_into_array(solutions)
```

Out[149]: 8x3 Array{Float64,2}:

```
16.0 61.0 47.0
23.0 43.0 44.0
24.0 39.0 45.0
28.0 33.0 58.0
29.0 29.0 59.0
35.0 49.0 39.0
43.0 51.0 31.0
45.0 33.0 34.0
```

In [150]: # *Quality of the frontier w.r.t. true frontier without normalization*

```
hg, c, mc, ac, u = compute_quality_of_aprx_frontier(nondominated_frontier, true_frontier)
println("
```

```
  Hypervolume Gap = $hg %
  Cardinality = $c %
  Maximum Coverage = $mc
  Average Coverage = $ac
  Uniformity = $u")
```

```
Hypervolume Gap = 5.4025045 %
Cardinality = 38.0952381 %
Maximum Coverage = 19.7484177
Average Coverage = 11.1556969
Uniformity = 1.625
```

In [151]: # *Quality of the frontier w.r.t. true frontier with normalization*

```
hg, c, mc, ac, u = compute_quality_of_norm_aprx_frontier(nondominated_frontier, true_frontier)
println("
```

```
  Hypervolume Gap = $hg %
  Cardinality = $c %
  Maximum Coverage = $mc
  Average Coverage = $ac
  Uniformity = $u")
```

```
Hypervolume Gap = 5.4025045 %
Cardinality = 38.0952381 %
Maximum Coverage = 0.5322991
Average Coverage = 0.3072659
Uniformity = 1.625
```



```
Out[154]: 7x3 Array{Float64,2}:
-3394.0 -3817.0 -3408.0
-3042.0 -4627.0 -3189.0
-2997.0 -3539.0 -3509.0
-2854.0 -4636.0 -3076.0
-2854.0 -3570.0 -3714.0
-2706.0 -3857.0 -3304.0
-2518.0 -3866.0 -3191.0
```

```
In [155]: # Quality of the frontier w.r.t. true frontier without normalization
```

```
hg, c, mc, ac, u = compute_quality_of_aprx_frontier(nondominated_frontier, true_frontier)
println("
```

```
    Hypervolume Gap = $hg %
    Cardinality = $c %
    Maximum Coverage = $mc
    Average Coverage = $ac
    Uniformity = $u")
```

```
Hypervolume Gap = 0.0 %
Cardinality = 100.0 %
Maximum Coverage = 0.0
Average Coverage = 0.0
Uniformity = 0.0
```

```
In [156]: # Quality of the frontier w.r.t. true frontier with normalization
```

```
hg, c, mc, ac, u = compute_quality_of_norm_aprx_frontier(nondominated_frontier, true_frontier)
println("
```

```
    Hypervolume Gap = $hg %
    Cardinality = $c %
    Maximum Coverage = $mc
    Average Coverage = $ac
    Uniformity = $u")
```

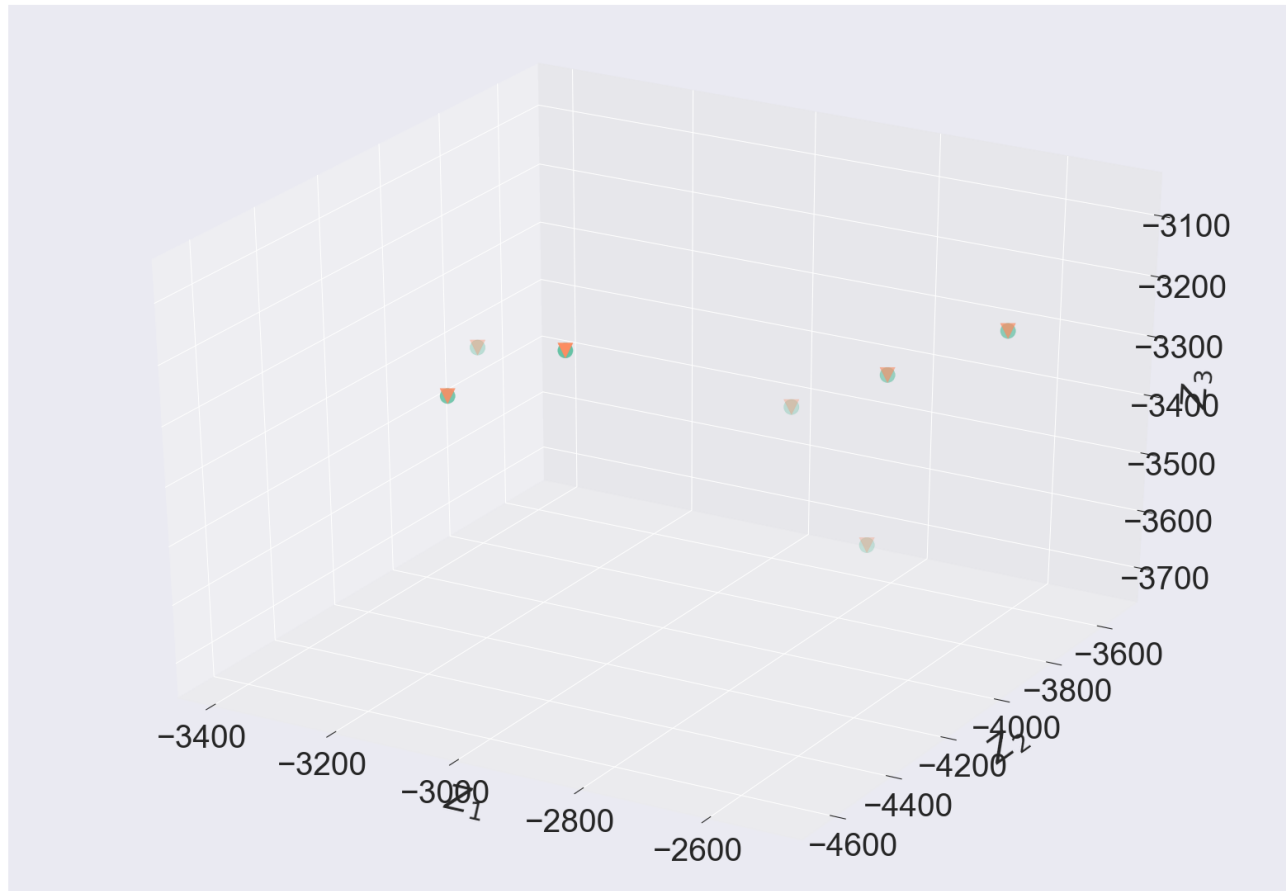
```
Hypervolume Gap = 0.0 %
Cardinality = 100.0 %
Maximum Coverage = 0.0
Average Coverage = 0.0
Uniformity = 0.0
```

```
In [157]: # Comparing the nondominated frontier of FPBHCplex with the true frontier
```

```
plt_discrete_non_dom_frnter([true_frontier, nondominated_frontier], ["True Frontier", "FPBHCplex"]) # Only in
```

● True Frontier

▼ FPBHCplex



## 4 Experiment

[MOO\\_JA\\_2\\_Sup.jl](#) contains the script for running the whole experiment and generating all the plots. Further, it also contains the [Experimental Results](#) and the resulting nondominated frontiers. This repository can be cloned as `git clone https://github.com/aritrasesp/MOO_JA_2_Sup.jl`.

### 4.1 Dependencies:

1. [Julia v0.6.0](#)
2. [Clp - v1.15](#)
3. [SCIP - v4.0.0](#)
4. [Gurobi - v7.5](#)
5. [CPLEX - v12.7](#)
6. [FPBHCplex.jl](#)
7. [MDLS](#) must also be compiled and the respective path of its binaries must be exported as `export PATH="path to mdls binaries:$PATH"`.

### 4.2 Running the whole Experiment:

Once Julia, Clp, SCIP, Gurobi CPLEX, FPBHCplex.jl and MDLS has been properly installed, start a julia terminal inside the src directory with atleast 4 workers using `julia -p 4` and type the following to execute the whole experiment:

```
include("Experimental_Run.jl")
run_experiment()
```

The above commands using [Experimental\\_Run.jl](#), will run all experiments related to MDLS, V1, V2, V3, V4 and V5 T1 in parallel using 4 ( or more ) workers. However, all experiments related to V5 T2, V5 T3 and V5 T4 will be run serially.

### 4.3 Experimental Results:

All results will be written as csv files inside results directory. [Results](#) is the detailed experimental results for our paper.

### 4.4 Nondominated Frontiers:

1. Nondominated Frontiers:

1. [V1](#)
2. [V2](#)
3. [V3](#)
4. [V4](#)
5. [V5](#):
  1. [1 Thread](#)
  2. [2 Threads](#)
  3. [3 Threads](#)
  4. [4 Threads](#)

6. [True / Reference Frontiers](#)

### 4.5 Summarizing Results and Generating Plots:

[Modoplots.jl](#) must be installed on the local machine. If it has not been installed, it can be done so using the following instructions in a **Julia** terminal:

```
Pkg.clone("https://github.com/aritrasesp/Modoplots.jl")
Pkg.build("Modoplots")
```

Start a Julia terminal inside the src directory and type the following in the terminal to generate plots used in the article

```
include("Summarizing_Results.jl")
```

The above commands using [Summarizing\\_Results.jl](#), will generate **all plots** inside the `plots` directory.