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Enhancing agents with genetic programming

An evaluation of hyper-heuristics in dynamic real-time logistics

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Abstract Dynamic pickup and delivery problems (PDPs) require online algorithms for managing a fleet of vehicles. Generally, vehicles can be managed either centrally or decentrally. A common way to coordinate agents decentrally is to use the contract-net protocol (CNET) that uses auctions to allocate tasks among agents. To participate in an auction, agents require a method that estimates the value of a task. Typically this method is an optimization algorithm. Recently, hyper-heuristics has been proposed for automated design of heuristics. Two properties of automatically designed heuristics are particularly promising: 1) a generated heuristic computes quickly, it is expected therefore that hyper-heuristics heuristics perform especially well for urgent problems, and 2) by using simulation-based evaluation, hyper-heuristics can learn from the past and can therefore create a ‘rule of thumb’ that anticipates situations in the future. In the present paper we empirically evaluate whether hyper-heuristics, more specifically genetic programming (GP), can be used to improve agents decentrally coordinated via CNET. We compare several GP settings and compare the resulting heuristic with existing centralized and decentralized algorithms on a dynamic PDP dataset with varying levels of dynamism, urgency, and scale. The results indicate that the evolved heuristic always outperforms the optimization algorithm in the decentralized MAS and often outperforms the centralized optimization algorithm. Our paper shows that designing MASs using genetic programming is an effective way to obtain competitive performance compared to traditional operational research approaches. These results strengthen the relevance of decentralized agent based approaches in dynamic logistics.

Keywords First keyword · Second keyword · More

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1 Introduction

The pickup and delivery problem (PDP) is a type of logistics problem where a fleet of vehicles transports customers or goods from origin to destination [1]. The dynamic pickup and delivery problem with time windows (PDPTW) is an online variant where some or all customers' orders arrive during the operating hours [2]. In a purely dynamic PDPTW, no order is known before the operating hours. When a new order is announced, the available computation time for an algorithm is limited by the order's urgency, the amount of available time until the order needs to be serviced [3]. Together, the dynamism, urgency, and scale of a problem, directly affect the amount of computations that need to be done as well as how much time is available for performing them [4].

Decentralized multi-agent systems (MASs) are commonly considered to be a good fit for large scale and dynamic problems because of their ability to make quick local decisions. Together, the local decisions made by all agents aim to solve the global problem. There are two different approaches for making these decisions: 1) explicitly searching through the space of possible schedules using an (exact or heuristic) optimization procedure, or, 2) using a heuristic, a rule of thumb, that guides the agent by assigning priorities to actions without explicitly searching the space of schedules. The aim of the present paper is to investigate whether automated design of an agent-based heuristic can outperform the use of an optimization procedure.

1.1 Related work

A recent empirical study by van Lon and Holvoet [5] employs a MAS with an auction based contract-net protocol (CNET). The agents place bids to the customer indicating the estimated additional cost to perform the transportation task. Each agent computes this bid value by running an optimization procedure for a limited time. The experiments indicate that the MAS only outperforms a reference centralized algorithm in case the problem is medium to large scale, very urgent, and very dynamic. In this situation the computational demands are very high, limiting the viability of searching the solution space. The CNET approach, however, uses implicit partitioning of the search space, apparently this helps in these circumstances to find a good solution in a short amount of time. Since the paper by van Lon and Holvoet [5] considers purely dynamic PDPTWs we know that the problem is likely to change soon after a bid value is computed. A reasonable assumption is therefore that a good bid value incorporates expected future events that affect the transportation cost of an order. However, in the current setup, the optimization algorithm, OptaPlanner [6], only considers all information that is known up to the moment of computation. An alternative for the optimization procedure is a heuristic that includes estimations of future events. Designing such a heuristic is, however, a difficult task. A local decision made by an agent can have far reaching global consequences, because a collection of agents acting according to decentralized local rules constitute a complex system with emergent and difficult to predict behavior.

Hyper-heuristics is a branch of optimization literature concerned with the automatic design of heuristics [7]. Burke et al. [8] distinguishes two different categories

of hyper-heuristics, heuristic selection and heuristic generation. Heuristic selection comprises of methodologies for choosing or selecting existing heuristics while heuristic generation is concerned with generating new heuristics from components of existing heuristics. Genetic programming (GP) is a subfield of evolutionary computing [9], that works with variable size LISP-tree representations and thus is able to evolve functions of arbitrary complexity, making it particularly suitable for the design of heuristics. Hyper-heuristics and GP in particular, have been applied in a wide range of contexts, including production scheduling [10], traveling salesman problems [11], bin packing [12], etc.

The combination of hyper-heuristics and MAS for dynamic PDPTW has been explored before. To the best of our knowledge, Beham et al. [13] were the first to apply hyper-heuristics to an agent-based algorithm for the PDPTW. In their MAS, vehicle agents are governed by two separate heuristics, one heuristic determines its next location to travel to and another heuristic determines the order(s) to pick up at a pickup site. Both heuristics are weighted sums of hand-crafted heuristics, the weights are set by an evolution strategy (ES) algorithm. Determining the quality of the heuristics during evolution is done with a simulation-based fitness function. Beham et al. [13] did not compare their approach with alternative algorithms.

Similarly, van Lon et al. [14] used GP to evolve the guiding heuristic for a MAS in a dynamic PDPTW context. Vehicles have a capacity of one order, implying that a vehicle must immediately go to an order's destination after pick up. The evolved heuristic assigns priorities to all available orders. Each vehicle that is not currently carrying an order executes its heuristic frequently, and travels to the order with the highest priority. The agents do not communicate amongst each other, leading to inefficiencies in case several vehicles have the same priority. Because the problem is dynamic, priorities of vehicles change, causing vehicles to divert from their route. In their paper, van Lon et al. show that their MAS approach with an evolved heuristic outperforms a centralized meta-heuristic.

The work by Vonolfen et al. [15] extends [14]. Instead of using just three variables in GP as was done in [14], Vonolfen et al. use 18 different variables. This includes several variables that include information about other agent's distances and destinations. The authors compare their approach with two algorithms, a (centralized) tabu search algorithm and the evolution strategy presented in [13]. Vonolfen et al. report that the tabu search algorithm outperforms both the GP as well as the ES approach, while GP outperforms ES.

Continuing in this line of research, Merlevede et al. [16] use neuroevolution of augmenting topologies (NEAT) to evolve a neural network as a priority heuristic. The authors use the same MAS approach as in [14] but they evaluate their performance on an existing dynamic PDPTW benchmark. They are the first to report negative results, the reference centralized algorithm always outperforms the NEAT approach. These results are likely caused by the lack of a coordinating mechanism for their MAS.

The papers described above that apply hyper-heuristics to MAS for dynamic PDPTW have several drawbacks which we aim to overcome in present paper. First, the discussed hyper-heuristics have not been evaluated in real-time. In a dynamic logistics problem, algorithm computation time directly affects the performance of the fleet of vehicles. Therefore, when comparing hyper-heuristics to traditional optimization algorithms in dynamic PDPTW, a real-time simulator is required. Second, for a fair comparison of two different algorithms, it is important that both

algorithms are subject to exactly the same constraints. When comparing hyper-heuristics in a MAS setting, a fair comparison is to have a reference algorithm that is also used in a MAS setting. Unfortunately, none of the above described works evaluate their agent-based hyper-heuristic in this way. Third, to understand the exact circumstances in which one algorithm outperforms another, it is imperative to vary the problem properties on which they are evaluated. Fourth, to allow reproducibility and extensibility, the algorithms, datasets, and software that are used should be open source.

1.2 Contributions and overview

The aim of present paper is to determine whether using hyper-heuristics can improve the performance of an existing MAS for a real-time logistics problem. More specifically, we are investigating two hypotheses comparing a hyper-heuristic setup with the centralized OptaPlanner algorithm and the decentralized MAS both from [5]:

- GP designed heuristic in a MAS can outperform OptaPlanner in a MAS.
- GP designed heuristic in a MAS can outperform centralized OptaPlanner.

Since a heuristic typically requires only a fraction of the computation time that a solver requires, we also investigate the following hypothesis:

- GP designed heuristic works especially good for more urgent problems because of its minimal computational cost.

Using the dataset and dataset generator from [4] we can train and test the heuristics on instances with different values of dynamism, urgency, and scale. We define a specialized heuristic as a heuristic that is trained on one specific scenario setting with specific properties, as opposed to a generalized heuristic that is trained on a wide range of scenario settings. We expect that:

- Specialized heuristics outperform general heuristics on scenarios for which they are specialized.
- Generalized heuristics outperform specialized heuristics on scenarios for which they are not specialized.

The paper is organized as follows. A formal problem definition, including dynamism, urgency, and scale, and the real-time simulation platform are presented (Section 2). The MAS that we start from is presented (Section 3). Present paper contributes the following:

- a new application of hyper-heuristics to decentralized MAS using GP is presented (Section 4);
- the performance of GP and the resulting heuristics are thoroughly evaluated using real-time simulation and compared to existing results obtained by a centralized and a decentralized OptaPlanner algorithm under varying circumstances (Section 5);
- following the tradition of [5], all code, data, and results needed to reproduce this work are made available online.

The paper is concluded in Section 6.

2 Dynamic pickup-and-delivery problems

This section is adapted from [4, 5]. In PDPs there is a fleet of vehicles responsible for the pickup-and-delivery of items. Dynamic PDP is an online problem. Customer transportation requests are revealed over time, during the fleet's operating hours. It is further assumed that the fleet of vehicles has no prior knowledge about the total number of requests nor about their locations or time windows. In this section, we provide an overview of the existing work about dynamic PDP and the dataset as it serves as a foundation of the evaluation in present paper.

2.1 Formal definition

In [4] a *scenario*, which describes the unfolding of a dynamic PDP, is defined as a tuple:

$$\langle \mathcal{T}, \mathcal{E}, \mathcal{V} \rangle := \text{scenario},$$

where

$$\begin{aligned} [0, \mathcal{T}] &:= \text{time frame of the scenario}, & \mathcal{T} &> 0 \\ \mathcal{E} &:= \text{list of events}, & |\mathcal{E}| &\geq 2 \\ \mathcal{V} &:= \text{set of vehicles}, & |\mathcal{V}| &\geq 1 \end{aligned}$$

$[0, \mathcal{T}]$ is the period in which the fleet of vehicles \mathcal{V} has to respond to customer requests. The events, \mathcal{E} , represent customer transportation requests. Since we consider the purely dynamic PDPTW, all events are revealed between time 0 and time \mathcal{T} . Each event $e_i \in \mathcal{E}$ is defined by the following variables:

$$\begin{aligned} a_i &:= \text{announce time} \\ p_i &:= [p_i^L, p_i^R] = \text{pickup time window, } p_i^L < p_i^R \\ d_i &:= [d_i^L, d_i^R] = \text{delivery time window, } d_i^L < d_i^R \\ pst_i &:= \text{pickup service time span} \\ dst_i &:= \text{delivery service time span} \\ ploc_i &:= \text{pickup location} \\ dloc_i &:= \text{delivery location} \\ tti &:= \text{travel time from pickup location to delivery location} \end{aligned}$$

Reaction time is defined as:

$$r_i := p_i^R - a_i = \text{reaction time} \quad (1)$$

The time window related variables of a transportation request are visualized in Figure 1.

Furthermore it is assumed that:

- vehicles start at a depot and have to return after all orders are handled;
- the fleet of vehicles \mathcal{V} is homogeneous;
- the cargo capacity of vehicles is infinite (e.g. courier service);

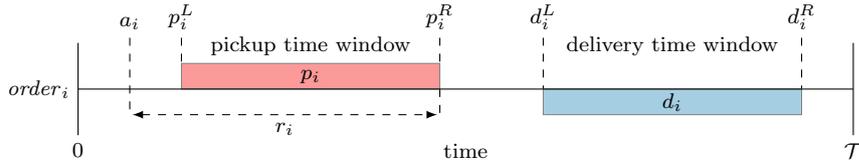


Fig. 1: Visualization of the time related variables of a single order event $e_i \in \mathcal{E}$.

- the vehicle is either stationary or driving at a constant speed;
- vehicle diversion is allowed, this means that a vehicle is allowed to divert from its destination at any time;
- vehicle fuel is infinite and driver fatigue is not an issue;
- the scenario is completed when all pickups and deliveries have been made and all vehicles have returned to the depot; and,
- each location can be reached from any other location.

Vehicle schedules are subject to both hard and soft constraints. The opening of time windows is a hard constraint, hence vehicles need to adhere to these:

$$sp_{ij} \geq p_i^L \quad (2)$$

$$sd_{ij} \geq d_i^L \quad (3)$$

sp_{ij} is the start of the pickup operation of order event e_i by vehicle v_j ; similarly, sd_{ij} is the start of the delivery operation of order event e_i by vehicle v_j . The time window closing (p_i^R and d_i^R) is a soft constraint incorporated into the objective function, it needs to be minimized:

$$\min := \sum_{j \in \mathcal{V}} (vtt_j + td\{bd_j, \mathcal{T}\}) + \sum_{i \in \mathcal{E}} (td\{sp_{ij}, p_i^R\} + td\{sd_{ij}, d_i^R\}) \quad (4)$$

where

$$td\{\alpha, \beta\} := \max\{0, \alpha - \beta\} = \text{tardiness} \quad (5)$$

vtt_j is the total travel time of vehicle v_j ; bd_j is the time at which vehicle v_j is back at the depot. In summary, the objective function computes the total vehicle travel time, the tardiness of vehicles returning to the depot and the total pickup and delivery tardiness.

2.2 Dataset

Earlier work has argued for, and presented, a dataset characterized by three different properties of dynamic PDPs: dynamism, urgency, and scale [4].

2.2.1 Dynamism

Dynamism is defined in van Lon et al. [3]. Informally, a scenario that changes continuously is said to be dynamic while a scenario that changes occasionally is said to be less dynamic. In the context of PDPTWs a change is an event that

introduces additional information to the problem, such as the events in \mathcal{E} . Formally, the degree of dynamism, or the continuity of change, is defined as:

$$dynamism := 1 - \frac{\sum_{i=0}^{|\Delta|} \sigma_i}{\sum_{i=0}^{|\Delta|} \bar{\sigma}_i} \quad (6)$$

Δ is the list of event interarrival times:

$$\Delta := \{\delta_0, \delta_1, \dots, \delta_{|\mathcal{E}|-2}\} = \{a_j - a_i | j = i + 1 \wedge \forall a_i, a_j \in \mathcal{E}\} \quad (7)$$

The interarrival time for a scenario with 100% dynamism is called the perfect interarrival time:

$$\theta := \text{perfect interarrival time} = \frac{\mathcal{T}}{|\mathcal{E}|} \quad (8)$$

Based on this definition, the deviation and maximum possible deviation to the perfect interarrival time can be computed:

$$\sigma_i := \begin{cases} \theta - \delta_i & \text{if } i = 0 \text{ and } \delta_i < \theta \\ \theta - \delta_i + \frac{\theta - \delta_i}{\theta} \times \sigma_{i-1} & \text{if } i > 0 \text{ and } \delta_i < \theta \\ 0 & \text{otherwise} \end{cases} \quad (9)$$

$$\bar{\sigma}_i := \theta + \begin{cases} \frac{\theta - \delta_i}{\theta} \times \sigma_{i-1} & \text{if } i > 0 \text{ and } \delta_i < \theta \\ 0 & \text{otherwise} \end{cases} \quad (10)$$

eq. 6 uses the proportion of the actual deviation and the maximum possible deviation. Using this definition the degree of dynamism of any scenario can be computed.

2.2.2 Urgency

In [3] urgency is defined as the maximum reaction time available to the fleet of vehicles in order to respond to an incoming order. Or more formally:

$$urgency(e_i) := p_i^R - a_i = r_i \quad (11)$$

To obtain the urgency of an entire scenario the mean and standard deviation of the urgency of all orders can be computed.

2.2.3 Scale

Scale is defined by van Lon and Holvoet [4] as maintaining a fixed objective value per order while scaling the number of orders up in proportion to the number of vehicles in the fleet. Scaling up a scenario $\langle \mathcal{T}, \mathcal{E}, \mathcal{V} \rangle$ with a factor α will create a new scenario $\langle \mathcal{T}, \mathcal{E}', \mathcal{V}' \rangle$ where $|\mathcal{V}'| = |\mathcal{V}| \cdot \alpha$ and $|\mathcal{E}'| = |\mathcal{E}| \cdot \alpha$.

2.3 Realistic simulation platform

The experiments performed in van Lon and Holvoet [5] use the RinSim real-time logistics simulator [17]. For fair comparison we use the same simulator. RinSim is a discrete-time logistics simulator that supports running both centralized algorithms and decentralized multi-agent systems. RinSim is written in Java and has a modular design (Figure 2), a `Model` encapsulates a part of a problem domain or algorithm. The simulator can be customized by selecting the models that are

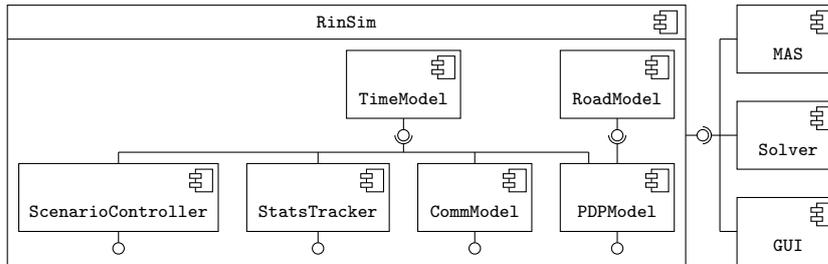


Fig. 2: UML component diagram of RinSim. The simulator subsystem can be configured with a variety of models that all provide some interface. MASs, solvers, and the graphical user interface use these interfaces to interact with RinSim.

used, this allows simulating a wide variety of logistics problems while maximally reusing existing code.

RinSim supports simulations using simulated time as well as real-time. The standard Java virtual machine (JVM) has no built-in support for real-time execution. However, RinSim is designed such that it provides soft real-time behavior using the standard JVM. Soft real-time, as opposed to hard real-time, allows occasional deviations from the desired execution timing.

RinSim discretizes time into intervals called ‘ticks’. The simulator is initialized with a fixed tick length, for example a tick length of 250 milliseconds. When simulating without real-time constraints, the simulator computes all ticks as fast as possible. In a real-time simulator the interval between the *start* of two ticks should be the tick length (e.g. 250 ms). Since the JVM doesn’t allow precise control over the timings of threads it is generally impossible to guarantee hard real-time constraints. In real-time mode, RinSim uses a dedicated thread for executing the ticks. If computations need to be done that are expected to last longer than a tick, they must be done in a different thread. This minimizes interference of computations with the advancing of time in the simulated world. Additionally, the processor affinity of the threads are set at the operating system level. Setting the processor affinity to a Java thread instructs the operating system to use one processor exclusively for executing that thread. In practice, the actual scheduling of threads on processors depends on the number of available processors and the operating system.

Running a complete logistics simulation in real-time is time consuming, as it will simulate every tick synchronized with real time. However, depending on the specific simulation that is being run, there may be long intervals where no com-

putations are being done other than that of the simulator advancing time in the simulated world. For this reason, RinSim employs a mechanism to dynamically switch between real-time and simulated time. When the simulator is in simulated time, ticks will be executed as fast as possible speeding up the simulation significantly. As soon as a computation needs to be done, the simulator must first switch back to real-time mode before this computation can be started.

3 Multi-agent systems for dynamic PDP

This section is adapted from [5]. The multi-agent system that is extended is an implementation of the dynamic contract-net protocol (DynCNET) presented by Weyns et al. [18]. DynCNET is a dynamic extension of the CNET first proposed by Smith [19]. Inspired by how companies use subcontracting to collaboratively solve problems, CNET uses contracting to approach the task assignment problem. In CNET, the agent that tenders a task is called the *manager* and it sends a task announcement to potential *contractors*. Each potential contractor can either ignore the announcement or send a *bid* to the manager. The manager then selects its best bid and *awards* the task to the contractor. Figure 3 shows the UML interaction diagram for the CNET auction process. Although an auction can be, and usually

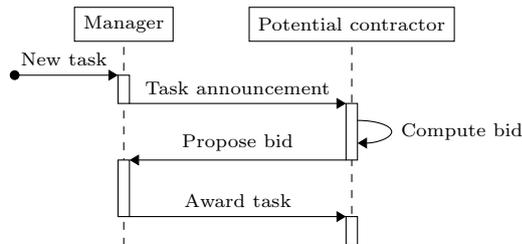


Fig. 3: UML interaction diagram of a CNET auction.

is, used in a competitive setting, we use auctions in a purely cooperative setting. We assume that both the contractors and the manager are working for the same company. The dynamic extension of CNET provides flexibility to the assignment until a contractor has to commit to the execution of the task. The same task can be announced several times before its execution, its assignment changing after every announcement.

In our MAS implementation for the dynamic PDPTW, both the vehicle as well as the transportation requests are modeled as agents. In the remainder of this text we will call the agent controlling a vehicle a **VehicleAgent** and the agent responsible for a transportation request an **OrderAgent**. **OrderAgents** are playing the role of the manager in DynCNET, **VehicleAgents** are the potential contractors. Figure 4 shows an interaction diagram of an auction using our DynCNET implementation. At the end of an auction, each **VehicleAgent** is either awarded the order or notified of the end of the auction. At this moment the **VehicleAgents** have the possibility of starting a new auction by offering one of their previously awarded orders. The **VehicleAgent** will inform the **OrderAgent** responsible for the

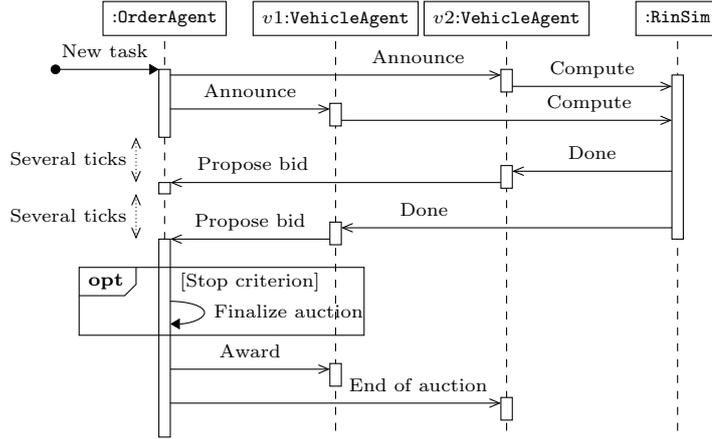


Fig. 4: UML interaction diagram of an auction of an order with two vehicles. Upon receiving the auction announcement, both `VehicleAgents` start computing a bid. The computations take several ticks. As soon as the `OrderAgent` has met the stop criterion, in this case receiving two bids is enough, the auction is finalized and the order is awarded to `v1`. Vehicle `v2` is notified of the end of the auction. The `RinSim` lifeline is a simplified view of the multi-threaded computation facilities provided by `RinSim`. Note that the filled arrows indicate synchronous calls and the stick arrows indicate asynchronous calls.

order that is to be offered to start a new auction, the `OrderAgent` will then perform a new auction process similar to Figure 4. A possible outcome of this auction is that the order is not awarded to another vehicle but stays assigned to the original vehicle. Allowing the vehicles to start a new auction process enables the dynamic (re)allocation of orders and makes the CNET implementation dynamic.

3.1 Order agent

The `OrderAgent` (the manager in CNET terminology) is responsible for the auction process. It announces the start of the auction to all vehicles and waits until it receives enough bids to make a decision. The stop criterion for the bidding process is:

$$|bids| \geq 2 \wedge (|bids| = |vehicles| \vee auction_duration \geq 5000)$$

where, $|bids|$ is the number of received bids, $|vehicles|$ is the total number of vehicles which equals the potential maximum number of bids and $auction_duration$ is the duration of the auction in milliseconds.

When the stop criterion evaluates to `true`, the `OrderAgent` finalizes the auction by selecting the best bid as the winner. The best bid is defined as the bid with the lowest price (cost). The order is assigned to the winner, the winner must therefore service that order, unless, it decides to auction it and somebody else wins that auction at a later time. All `VehicleAgents` are informed of the end of the auction. This allows agents that are still computing their bids for this auction to cancel

their computations. Bids that are received after the finalization of the auction are ignored.

3.2 Vehicle agent

A **VehicleAgent** needs to compute a bid value in order to propose a bid. In [5] the bid value is computed using a solver. The cost of an order is defined as the additional cost that including that order incurs to a vehicle's current schedule:

$$\text{cost}(\text{order}) = \text{cost}(\text{new_schedule}) - \text{cost}(\text{current_schedule}) \quad (12)$$

where, *current_schedule* is the schedule of the vehicle including all previous order assignments, and *new_schedule* is the current schedule of the vehicle including the proposed order. The task of the solver is finding the best *new_schedule* in a relative short amount of time to get a reliable estimate of the cost of the auctioned order. The time for computing the new schedule is limited because the auction process has a limited duration, the bid needs to be proposed before the end of this duration in order to ensure that the **OrderAgent** will take the bid into account.

As soon as the assignment of orders to a vehicle has changed, the **VehicleAgent** needs to update its schedule. The vehicle's schedule is optimized by a solver (the schedule solver), although it is imperative to generate a *complete* schedule quickly, it is not necessary to limit the duration of the solver as the solver can continuously notify the **VehicleAgent** of improved schedules. This allows the optimization process to continue for an extended period.

The **VehicleAgent** considers starting a new auction in the following two situations:

- when a vehicle hasn't won an auction for at least five minutes; or,
- when the vehicle's current schedule has changed.

When starting a new auction the vehicle has to decide which of its previously assigned orders it should auction. The order that when removed yields the greatest schedule cost reduction is selected. The cost reduction of removing an order does not require an optimization step and can therefore be computed quickly for all orders assigned to a vehicle (similar to eq. 12). Orders for which the pickup operation is in process or is already done are not considered for auctioning as they can't be reassigned. If the order with the greatest cost reduction is the last received order, no auction is performed to avoid excessive auctioning. The **VehicleAgent** itself has to propose a bid to its own auction, only when another agent proposes a better bid will the order be reassigned.

4 Genetic programming for enhancing agents

To enhance the MAS discussed in Section 3 using GP we replaced OptaPlanner in the **VehicleAgent** with an evolved heuristic.

4.1 Heuristics in agents

As described in Section 3, the **VehicleAgent** has three different decisions to make:

1. Assigning a bid value to an auctioned parcel, currently being done using cheapest insertion cost with the insertion computed by OptaPlanner.
2. Deciding what parcel to reauction, currently taking the most expensive parcel.
3. Finding the cheapest route to all destinations, currently computed using OptaPlanner.

Assigning a bid value to a parcel (1) and deciding which parcel to reauction (2) can easily be done by a heuristic:

$$(\text{vehicle}, \text{parcel}) \rightarrow \text{cost}$$

The heuristic is executed by a vehicle, the output is an estimation of the cost of adding the specified parcel into the route of the vehicle.

4.2 Genetic programming setup

Since the quality of a heuristic can not analytically be deduced, we are using simulation-based fitness evaluation. Since real-time simulation is very time consuming, we are using RinSim (Section 2.3) with simulated time during evolution. Additionally, to also save computation time, we use the cheapest insertion cost heuristic instead of OptaPlanner for computing the cheapest route to all destinations. To avoid spending too much time on simulating inferior individuals we use RinSim with a custom stop condition:

$$\text{stop}(t) := \begin{cases} \exists v_i \in \mathcal{V} \text{ route_length}(v_i) > \max(40, |\mathcal{E}_t| - |\mathcal{D}_t|) & \text{if } t \leq 8 \text{ hours} \\ \text{true} & \text{otherwise} \end{cases}$$

where t is the current time, $|\mathcal{E}_t|$ is the number of parcel announce events at time t , and $|\mathcal{D}_t|$ is the number of delivered parcels at time t . The stop condition is designed to stop the simulation if it takes too long to deliver all parcels or if there is a single vehicle that is hoarding parcels. Hoarding is defined as a vehicle that has more than about 50% of parcels in its route. A vehicle route may contain each parcel at maximum twice, if the route length is larger than the number of undelivered parcels this means that about 50% of the parcels are in that route. The stop condition only applies when the total route length is more than 40. The stop condition halts simulations of bad quality individuals, saving computation time for individuals of higher quality.

The fitness function, that needs to be minimized, is:

$$\text{fitness} := \begin{cases} \text{fitness}^{\max} - t & \text{if simulation terminated early} \\ \text{cost (eq. 4)} & \text{otherwise} \end{cases}$$

The fitness of individuals that are stopped by the stop condition is the maximum fitness value subtracted with the time of the simulator at which it was stopped. This adds some differentiation to low quality individuals.

The GP settings that we use are listed in Table 1. The choice of number of

Table 1: Genetic programming settings

Parameter	Value
Population size	500
Generations	100
Number of evaluations per individual	50
Num evals in last generation	250
Crossover proportion	90%
Mutation proportion	10%
Elitism	1
Selection method	Tournament selection (size 7)
Maximum tree depth	17

evaluations per individual needs to be high enough to avoid over specialization within a single generation while it needs to be low enough to keep the experiments computationally feasible. Table 2 lists the functions and terminals that are used. One of the variables is based on the concept of flexibility in a route. Flexibility

Table 2: Functions and terminals used in GP. The terminals have a context of a vehicle (the vehicle that executes the heuristic) and a parcel of interest.

Function name	Arity	Description
if4	4	if $\mathbf{arg0} < \mathbf{arg1}$ then $\mathbf{arg2}$ else $\mathbf{arg3}$
+, -, /, x	2	Mathematical operators
pow	2	$\mathbf{arg0}^{\mathbf{arg1}}$, raises $\mathbf{arg0}$ to the power of $\mathbf{arg1}$
neg	1	Negates $\mathbf{arg0}$
min, max	2	Takes the minimum or maximum, respectively, of the provided arguments.
0,1,2,10	0	Constants
insertion cost		The cost of inserting the parcel of interest into the vehicle's current route using the cheapest insertion heuristic. Cost is the sum of travel time, tardiness, and over time (as in eq. 4). Flexibility is defined in eq. 13.
insertion travel time	0	
insertion tardiness	0	
insertion over time	0	
insertion flexibility	0	
time left	0	The time left in minutes until the end of the day.
slack	0	The amount of idle time, in minutes, that the current vehicle has.
ado		Average, minimum, or maximum travel time, respectively, from the pickup and delivery location of the parcel of interest to all locations in the vehicle's route. These heuristics are inspired by the heuristics of the same name by Beham et al. [13].
mido	0	
mado	0	
route length	0	The current size of the vehicle's route.
pickup urgency	0	The time left until the end of the pickup/delivery time window of the parcel of interest (in minutes).
delivery urgency	0	

is the degree to which arrival times in a vehicle's route can be changed without introducing time window violations. This is calculated as follows:

$$\text{flexibility}(\text{route}) := \sum_{r_i \in \text{route}}^{\text{route}} \text{lpa}(r_i) - \text{epa}(r_i) \quad (13)$$

Where, $\text{lpa}(r_i)$ is the last possible arrival time without time window violations and $\text{epa}(r_i)$ is the earliest possible arrival time without time window violations.

Even though we simulate each individual on 50 different scenarios, the difficulty of scenarios varies. Within a generation this is not a problem because fitness is relative. However, a convergence graph that shows absolute values will show a lot of noise. Therefore, we normalize the fitness values to the cost of the cheapest insertion cost heuristic.

4.3 Tuning

For investigating the performance of GP we ran some experiments with a smaller number of generations. Figure 5 shows a breakdown of the convergence graph of such a run. The figure shows that most of the improvement during evolution

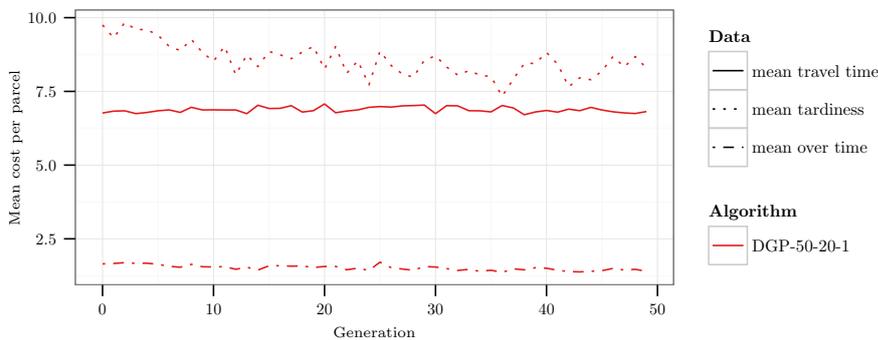


Fig. 5: Breakdown of cost per generation of a single evolutionary run on a scenarios with 50% dynamism, 20 minutes urgency and scale 1.

is caused by a reduction of tardiness and over time while travel time remains relatively constant. This suggests that it may be worthwhile to emphasize the tardiness in the objective function during evolution. Figure 6 shows the relative performance of two weighted versions of the cheapest insertion heuristic. From Figure 6 it can be concluded that DIC-1:2 performs better than the 1:1 objective function while DIC-1:4 performs worse than 1:1. However, replacing the insertion based GP variables with weighted versions does not benefit evolution, DGP-1:1 outperforms DGP-1:2. This is presumably because evolution already favors heuristics that emphasize reducing tardiness and over time as this yields the greatest performance increase.

5 Evaluation

To compare the agent-based hyper-heuristic approach (DGP, Section 4) with the MAS using OptaPlanner (DOP, Section 3) and the centralized OptaPlanner (COP, [5]) we first need to generate (train) the heuristics that can be used in real-time.

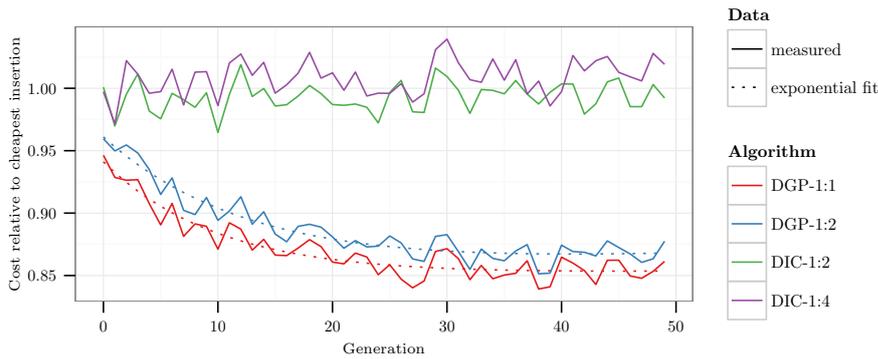


Fig. 6: Comparison of two evolutionary settings (average of three repetitions each), DGP-1:1 with standard objective function weights of its variables defined in Table 2 and DGP-1:2 with objective functions weights in favor of tardiness and over time. DIC-1:2 and DIC-1:4 are using weighted insertion cost (without evolution) on the same set of scenarios as are used in every generation of the GP.

5.1 Training

For training we have generated a separate dataset using the same settings (but different random seeds) as used in [5]. During training we only use small scale scenarios to save computation time.

5.1.1 Experiment setup

We have opted for four different GP setups (Table 3). Three setups are meant

Table 3: The four different GP setups, DGP-50-20-1, DGP-50-20-1, and DGP-80-5-1 are specialized setups that train on one specific class of scenarios. DGP-mixed is a setup that trains on all small scale scenario classes simultaneously.

Dynamism	Urgency	Scale	Num evals	Num last evals	Name
20%	35	1			DGP-20-35-1
50%	20	1	50	250	DGP-50-20-1
80%	5	1			DGP-80-5-1
20%/50%/80%	35/20/5	1	54	270	DGP-mixed

to specialize on one specific scenario class, while the DGP-mixed setup aims to generate generalized heuristics that are equally adapted to all scenarios. Because there are nine small scale scenario classes, we use 54, a multiple of nine, evaluations every generation. This ensures that each generation each individual is evaluated on exactly six scenarios of every scenario class.

For the specialized GP runs we need to do $500 \cdot (99 \cdot 50 + 250) = 2,600,000$ simulations and for the generalized GP run $500 \cdot (99 \cdot 54 + 270) = 2,808,000$. Since we repeat each setting ten times, the grand total of required simulations is 106,080,000. A single simulation may take from about half a second to several

seconds each on a modern PC. If the average simulation time would be exactly 1 second, the expected total computation time is about 1227 days (3.3 years). Clearly, it is not feasible to run such an experiment on a single computer, therefore we have pooled the resources of about 80 modern quad-core computers to run our simulations. Theoretically, these 80 machines allows us to perform about 320 simulations in parallel. In practice, however, these are shared university machines that may have other processes running or may simply be turned off during an experiment. To utilize these machines we use a feature of RinSim that allows to spread simulations over multiple machines (internally using JPPF [20]) and that is resistant to single node failures.

5.1.2 Results and analysis

A total of 103,374,996 simulations were computed during the course of the 40 evolutionary runs. The cumulative computation time is 1295 days, using the distributed computing setup, it took slightly more than 10 days. The actual number of simulations that were performed is slightly lower because when identical individuals are found within a generation they are evaluated only once.

Figure 7 shows the average convergence graphs of each GP variant. For all GP

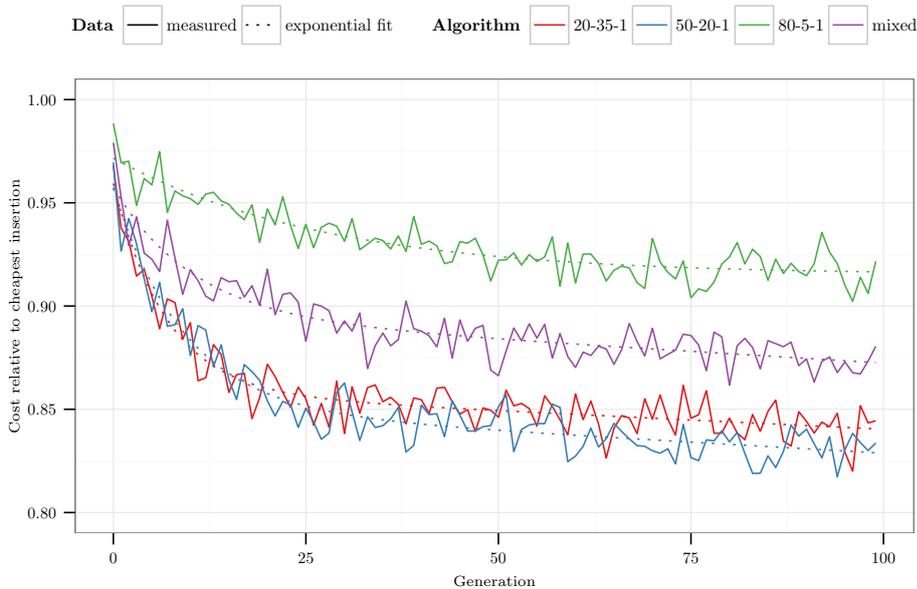


Fig. 7: Average convergence graphs based on ten repetitions for each of the four GP settings.

variants, the majority of the improvement occurs in the first 25 generations. It is striking that 80-5-1 shows much less improvement compared to the other variants. This may be explained by the fact that this is probably one of the hardest problems for any algorithm. With 80% dynamism, the problem is changing nearly continuous

and with an urgency of 5 minutes, each new order needs to be dealt with swiftly. Based on this graph, it appears that the insertion cost heuristic is performing relatively well in these circumstances. For the 20-35-1 and 50-20-1 settings, GP seems to be able to find the largest improvement relative to the insertion cost heuristic. GP-mixed uses all scenario classes and lies, as expected, somewhere between the others.

5.2 Testing

In order to evaluate the effectiveness of our GP approach, we test the evolved heuristics using real-time RinSim [17] on the same dataset as was used in [5].

5.2.1 Experiment setup

The test dataset has three levels of dynamism, urgency, and scale, resulting in 27 different scenarios classes. For each class, the dataset contains ten scenario instances. The evolutionary runs (Section 5.1) produced 40 heuristics, additionally we are also testing the insertion cost heuristic. This means we have 41 algorithms, each of whom we need to test in real-time on the 270 different scenarios in the dataset, resulting in a total of 11,070 real-time simulations. Unlike [5], we do not repeat the execution of simulations with exactly the same settings. Instead, we combine the results of the ten heuristics evolved with the same GP settings and compare those with the results of [5].

To allow direct comparison of the results, we use the same hard- and software as in [5]. The test computer has 24 logical cores (two six core Intel Xeon 2.6GHz E5-2630 v2 processors with hyper threading). A single simulation requires two logical cores, one for the simulator and one for the solver computations. At least one core needs to be available for the operating system, resulting in a maximum of 11 simulations that can be run in parallel. As in [5], we warm up the JVM for 30 seconds before starting the real-time experiment.

5.2.2 Results

The following section reports on the 60% of the results that have been completed so far¹. Table 4 lists the algorithms that we compare. Similar to [5], we apply Welch's *t*-test for testing the significance of the differences between the algorithms. In the following analysis we refer to this test by mentioning the p-values (when relevant) that were observed. The significance threshold was set at $p = .01$. For pairs of algorithms that have the same number of simulations we perform a paired *t*-test instead of an unpaired *t*-test. The experiment computation time of the 6750 simulations was about 341.5 hours (14.2 days). Table 5 shows all simulation results.

¹ Due to the significant computational demands of real-time simulations, only six of the ten GP heuristics have been evaluated so far. The remaining four are currently being computed (estimated computation time: 9 days) and the results of these runs will be included in the final version of this paper.

Table 4: Algorithm names with their meaning and number of simulations per class that were performed. For COP and DOP, three repetitions were done for each of the ten scenarios in a class. For the rest of the algorithms, no repetitions were done. For the DGP variants, each of the six evolved heuristics were simulated on each scenario.

Algorithm	Description	Simulations per class
COP	Centralized OptaPlanner (from [5])	30
DOP	Decentralized OptaPlanner (from [5])	30
DIC	Decentralized insertion cost	10
DGP-20-35-1	Decentralized GP trained on 20-35-1 class	60
DGP-50-20-1	Decentralized GP trained on 50-20-1 class	60
DGP-80-5-1	Decentralized GP trained on 80-5-1 class	60
DGP-mixed	Decentralized GP trained on all small scale classes	60

Table 5: Average results for each setting. The ‘Best’ column indicates which algorithms has the best performance, the rank of each value is indicated by the number in superscript, a † appended to a value with rank n indicates that the difference between the value of rank n and rank $n + 1$ is not statistically significant ($p < 0.01$). The results of the four evolved algorithms also report their standard deviation as the numbers are the average of the different heuristics produced by GP.

Class	COP	DOP	DIC	DGP-20-35-1	DGP-50-20-1	DGP-80-5-1	DGP-mixed	Best
20-5-1	25.013 ^{1†}	26.913 ^{5†}	27.042 ^{6†}	27.388 ⁷ ± 1.166	26.291 ^{4†} ± 1.087	25.622 ^{2†} ± 0.558	25.729 ^{3†} ± 0.425	COP [†]
50-5-1	22.112 ³	22.889 ^{4†}	23.218 ^{6†}	23.934 ⁷ ± 1.762	23.134 ^{5†} ± 1.242	21.490 ^{1†} ± 0.335	21.898 ^{2†} ± 0.422	DGP-80-5-1 [†]
80-5-1	21.393 ^{2†}	21.822 ^{4†}	22.782 ^{6†}	23.900 ⁷ ± 1.897	22.771 ^{5†} ± 1.050	21.332 ^{1†} ± 0.358	21.701 ^{3†} ± 0.240	DGP-80-5-1 [†]
20-20-1	17.327 ^{1†}	20.049 ^{6†}	20.748 ⁷	18.845 ^{3†} ± 0.333	18.797 ^{2†} ± 0.315	19.197 ^{5†} ± 0.378	18.870 ^{4†} ± 0.362	COP [†]
50-20-1	14.968 ^{1†}	15.825 ^{6†}	16.878 ⁷	15.250 ^{3†} ± 0.440	15.213 ^{2†} ± 0.260	15.585 ^{5†} ± 0.647	15.278 ^{4†} ± 0.308	COP [†]
80-20-1	14.534 ^{1†}	15.599 ⁶	17.750 ⁷	14.966 ^{4†} ± 0.393	14.830 ^{3†} ± 0.114	15.379 ^{5†} ± 0.453	14.823 ^{2†} ± 0.188	COP [†]
20-35-1	14.666 ^{1†}	17.392 ^{6†}	18.748 ⁷	16.479 ^{3†} ± 0.487	16.261 ^{2†} ± 0.245	16.984 ^{5†} ± 0.919	16.532 ^{4†} ± 0.269	COP [†]
50-35-1	13.016 ¹	15.689 ^{6†}	17.636 ⁷	14.703 ^{4†} ± 0.278	14.632 ^{3†} ± 0.368	14.943 ^{5†} ± 0.448	14.614 ^{2†} ± 0.302	COP
80-35-1	12.508 ¹	14.253 ⁶	16.303 ⁷	13.880 ^{4†} ± 0.226	13.595 ^{2†} ± 0.193	14.205 ^{5†} ± 0.612	13.812 ^{3†} ± 0.321	COP
20-5-5	18.813 ^{3†}	20.163 ^{5†}	20.229 ^{6†}	20.657 ⁷ ± 3.448	19.522 ^{4†} ± 3.087	17.817 ^{1†} ± 0.253	17.977 ^{2†} ± 0.334	DGP-80-5-1 [†]
50-5-5	17.029 ⁵	15.603 ^{3†}	18.590 ^{6†}	18.804 ⁷ ± 4.652	16.280 ^{4†} ± 2.056	14.755 ¹ ± 0.115	15.002 ^{2†} ± 0.319	DGP-80-5-1
80-5-5	17.164 ^{5†}	15.441 ³	18.549 ⁷	18.450 ^{6†} ± 3.937	16.127 ⁴ ± 1.912	14.700 ^{1†} ± 0.169	14.860 ² ± 0.252	DGP-80-5-1 [†]
20-20-5	14.082 ^{4†}	17.875 ⁷	17.656 ^{6†}	13.934 ^{2†} ± 0.414	13.856 ^{1†} ± 0.133	14.748 ^{5†} ± 0.724	14.043 ^{3†} ± 0.307	DGP-50-20-1 [†]
50-20-5	10.129 ^{4†}	10.882 ⁶	14.176 ⁷	9.836 ^{3†} ± 0.134	9.510 ¹ ± 0.119	10.257 ^{5†} ± 0.702	9.764 ^{2†} ± 0.139	DGP-50-20-1
80-20-5	10.350 ^{4†}	10.787 ⁶	14.851 ⁷	10.218 ^{3†} ± 0.182	9.860 ¹ ± 0.190	10.485 ^{5†} ± 0.721	10.094 ^{2†} ± 0.216	DGP-50-20-1
20-35-5	11.015 ^{1†}	15.272 ^{6†}	15.555 ⁷	11.091 ^{2†} ± 0.250	11.235 ^{3†} ± 0.161	12.065 ⁵ ± 0.645	11.296 ⁴ ± 0.277	COP [†]
50-35-5	8.651 ^{1†}	10.731 ⁶	14.443 ⁷	8.919 ^{2†} ± 0.273	8.968 ^{3†} ± 0.274	9.821 ⁵ ± 0.707	9.068 ⁴ ± 0.223	COP [†]
80-35-5	8.784 ¹	10.143 ⁶	14.817 ⁷	9.167 ^{2†} ± 0.294	9.283 ⁴ ± 0.224	9.953 ^{5†} ± 0.657	9.263 ^{3†} ± 0.242	COP
20-5-10	17.488 ^{3†}	27.430 ⁷	18.926 ^{5†}	20.073 ⁶ ± 6.252	17.589 ^{4†} ± 3.317	15.904 ^{1†} ± 0.137	16.008 ² ± 0.379	DGP-80-5-1 [†]
50-5-10	15.558 ⁴	15.958 ⁵	17.517 ^{6†}	18.041 ⁷ ± 7.223	14.115 ³ ± 2.010	12.808 ¹ ± 0.168	12.965 ² ± 0.370	DGP-80-5-1
80-5-10	15.762 ^{5†}	13.765 ^{3†}	17.783 ⁷	17.454 ^{6†} ± 5.618	14.315 ⁴ ± 2.007	12.887 ¹ ± 0.162	13.087 ² ± 0.424	DGP-80-5-1
20-20-10	11.447 ^{4†}	23.825 ⁷	15.043 ⁶	10.786 ^{2†} ± 0.286	10.769 ^{1†} ± 0.144	11.636 ⁵ ± 0.733	10.966 ^{3†} ± 0.238	DGP-50-20-1 [†]
50-20-10	9.318 ^{4†}	13.262 ⁶	14.260 ⁷	8.928 ³ ± 0.221	8.613 ¹ ± 0.066	9.428 ⁵ ± 0.779	8.838 ^{2†} ± 0.183	DGP-50-20-1
80-20-10	9.192 ^{4†}	10.514 ⁶	14.149 ⁷	8.843 ³ ± 0.214	8.507 ¹ ± 0.140	9.259 ⁵ ± 0.701	8.741 ^{2†} ± 0.153	DGP-50-20-1
20-35-10	9.772 ^{4†}	23.441 ⁷	13.983 ⁶	9.138 ^{1†} ± 0.259	9.406 ^{2†} ± 0.279	10.171 ⁵ ± 0.623	9.419 ^{3†} ± 0.300	DGP-20-35-1 [†]
50-35-10	7.918 ^{2†}	15.560 ⁷	14.004 ⁶	7.902 ^{1†} ± 0.229	8.060 ^{3†} ± 0.451	8.818 ⁵ ± 0.749	8.082 ⁴ ± 0.260	DGP-20-35-1 [†]
80-35-10	7.801 ^{1†}	12.548 ⁶	14.078 ⁷	7.802 ^{2†} ± 0.212	7.998 ⁴ ± 0.407	8.660 ⁵ ± 0.724	7.918 ^{3†} ± 0.247	COP [†]
Average rank	2.63	5.59	6.56	3.96	2.81	3.7	2.74	

5.3 Analysis

The first hypothesis (Section 1) states that hyper-heuristics (DGP) can outperform DOP. We can accept this hypothesis as the results indicate that there is always at least one of the DGP variants that outperform DOP (Table 6). In fact,

Table 6: Summary of relative performance of DGP variants to DOP. Each number indicates the number of classes on which the algorithm is (sign.) better or worse compared to DOP.

Algorithm	sign. better	better (not sign.)	worse (not sign.)	sign. worse
DIC	4	1	9	13
DGP-20-35-1	13	6	0	8
DGP-50-20-1	15	7	4	1
DGP-80-5-1	16	11	0	0
DGP-mixed	18	9	0	0

DGP-mixed and DGP-80-5-1 are better than DOP for all scenario classes. However, for small scale scenarios the differences between DGP-mixed and DOP and between DGP-80-5-1 and DOP are often not significant. This indicates that the evolved heuristics perform relatively better on larger scale scenarios. This is interesting because the heuristics were never trained on large scale scenarios. It appears that the evolved heuristic is more scalable than the OptaPlanner algorithm used in DOP. The scalability of the evolved heuristic can likely be explained by its computational efficiency relative to that of OptaPlanner. Table 6 shows that DGP-20-35-1 and DGP-50-20-1 often outperform DOP but not as often as DGP-80-5-1 and DGP-mixed. DGP-20-35-1 and DGP-50-20-1 have the tendency to perform relatively better on larger scale scenarios. It's also noteworthy that DIC outperforms DOP in several classes, indicating that in some cases even a simple heuristic can be better than OptaPlanner.

The second hypothesis states that DGP can outperform COP. This hypothesis can be accepted since the evolved heuristics regularly outperform COP (Table 7). However, COP still performs best in 12 of the 27 classes. The scale and urgency

Table 7: Summary of relative performance of DGP variants to COP. Each number indicates the number of classes on which the algorithm is (significantly) better or worse compared to COP.

Algorithm	sign. better	better (not sign.)	worse (not sign.)	sign. worse
DIC	0	0	8	19
DGP-20-35-1	2	5	8	12
DGP-50-20-1	7	4	12	4
DGP-80-5-1	5	3	11	8
DGP-mixed	7	7	10	3

of a problem seem to be good indicators of the relative performance of the DGP approaches and COP. The more urgent and large scale a problem is, the better the DGP approaches perform.

investigate further: compare runtimes of OptaPlanner and heuristic inside agent

The third hypothesis states that the evolved heuristics perform especially well in more urgent circumstances. Based on Table 5 it is clear that evolved heuristics outperform COP in eight of the nine very urgent classes (urgency of five minutes), we can therefore accept this hypothesis. The class where COP is better than the evolved heuristics is 20-5-1. In this class, COP is not significantly different from DGP-80-5-1 ($p \approx .43$), DGP-mixed ($p \approx .35$), and DGP-50-20-1 ($p \approx .10$).

Hypothesis four states that specialized heuristics outperform general heuristics on scenarios for which they are specialized. DGP-20-35-1 outperforms DGP-mixed on class 20-35-1, however, DGP-50-20-1 performs best of the evolved heuristics on this class. DGP-50-20-1 performs best on its training class, 50-20-1, as does DGP-80-5-1 on 80-5-1. So, for all three classes on which was trained explicitly the specialized heuristic outperforms the general heuristic, we therefore accept the hypothesis. The urgency on which a heuristic was trained is a strong indicator of how well it will perform on a scenario class, therefore, we created a summary of the relative performance of the DGP variants, grouped by urgency (Table 8).

Table 8: Summary of relative performance of DGP variants per urgency level. Each number indicates the number of classes on which the algorithm is the best DGP approach for that urgency level.

Urgency	DGP-20-35-1	DGP-50-20-1	DGP-80-5-1	DGP-mixed
5	0	0	9	0
20	0	8	0	1
35	6	2	0	1

The fifth hypothesis states that generalized heuristics outperform specialized heuristics on scenarios for which they are not specialized. Based on Table 8 we can reject this hypothesis. There are only two classes, 80-20-1 and 50-35-1, where DGP-mixed outperforms the other evolved heuristics. Nevertheless, the DGP-mixed method produces heuristics of a good quality as is demonstrated by its average rank of 2.67 which is second best, only COP has a better average rank.

As expected, DIC is on average the worst performing algorithm. There are, however, several cases where DGP-20-35-1 performs worse compared to DIC. The data in Table 5 shows that DGP-20-35-1 performs among the worst in the most urgent scenarios. This is expected considering that it was trained on the least urgent scenarios. The results of this heuristic are made even worse by one heuristic that performs especially bad (as can be seen by the larger than usual standard deviations). When removing this badly performing heuristic from the analysis, the ranks for the DGP-20-35-1 are still among the worst for the very urgent classes. This indicates that the bad performance is not just explained by this one outlier.

6 Conclusion

Agents in a multi-agent system typically compute decisions using traditional optimization algorithms. We have investigated an alternative approach based on hyper-heuristics. Present paper is the first to evaluate the performance of an

agent-based hyper-heuristic approach on a real-time logistics problem that systematically varies the dynamism, urgency, and scale of the problem. The results show that our hyper-heuristic outperforms a reference algorithm in all scenarios. Additionally, the decentralized hyper-heuristic approach even outperforms the centralized reference algorithm in most situations. The hyper-heuristic approach performs relatively better on more urgent and larger scale problems. The hyper-heuristic approach has the additional advantage that it can specialize on certain problem characteristics, increasing its performance even further.

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