Efficient Transport Simulation With Restricted Batch-Mode Active Learning

Simulation modeling is a well-known and recurrent approach to study the performance of urban systems. Taking into account the recent and continuous transformations within increasingly complex and multidimensional cities, the use of simulation tools is, in many cases, the only feasible and reliable approach to analyze such dynamic systems. However, simulation models can become very time consuming when detailed input-space exploration is needed. To tackle this problem, simulation metamodels are often used to approximate the simulators’ results. In this paper, we propose an active learning algorithm based on the Gaussian process (GP) framework that gathers the most informative simulation data points in batches, according to both their predictive variances and to the relative distance between them. This allows us to explore the simulators’ input space with fewer data points and in parallel, and thus in a more efficient way, while avoiding computationally expensive simulation runs in the process. We take advantage of the closeness notion encoded into the GP to select batches of points in such a way that they do not belong to the same high-variance neighborhoods. In addition, we also suggest two simple and practical user-defined stopping criteria so that the iterative learning procedure can be fully automated. We illustrate this methodology using three experimental settings. The results show that the proposed methodology is able to improve the exploration efficiency of the simulation input space in comparison with non-restricted batch-mode active learning procedures.