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.

General information
State: Accepted/In press
Organisations: Technical University of Denmark, Department of Management Engineering, Transport DTU, Transport Modelling, University of Coimbra
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Publication date: 24 Jul 2018
Peer-reviewed: Yes

Publication information
Journal: IEEE Transactions on Intelligent Transportation Systems
ISSN (Print): 1524-9050
Ratings:
Web of Science (2018): Indexed yes
Scopus rating (2017): CiteScore 5.14
Web of Science (2017): Impact factor 4.051
Web of Science (2017): Indexed yes
Scopus rating (2016): CiteScore 4.44
Web of Science (2016): Impact factor 3.724
Web of Science (2016): Indexed yes
Scopus rating (2015): CiteScore 4.64
Web of Science (2015): Impact factor 2.534
Scopus rating (2014): CiteScore 4.16
Web of Science (2014): Impact factor 2.377
Scopus rating (2013): CiteScore 4.99
Web of Science (2013): Impact factor 2.472
Scopus rating (2012): CiteScore 4.4
Web of Science (2012): Impact factor 3.064
Scopus rating (2011): CiteScore 5.11
Web of Science (2011): Impact factor 3.452
Web of Science (2010): Impact factor 2.258
Original language: English
Keywords: Active learning, Analytical models, Bayes methods, Computational modeling, Data models, Gaussian processes, Gaussian processes., Machine learning, simulation metamodels, transport simulation, Transportation
DOIs: 10.1109/TITS.2018.2842695
URLs:
http://www.scopus.com/inward/record.url?scp=85050638079&partnerID=8YFLogxK (Link to publication in Scopus)
Source: Scopus
Source-ID: 85050638079
Research output: Research - peer-review ; Journal article – Annual report year: 2018