

GRASP for the Coalition Structure Formation Problem

Nicola Di Mauro, Teresa M.A. Basile, Stefano Ferilli, and Floriana Esposito

University of Bari, Italy,
{ndm,basile,ferilli,esposito}@di.uniba.it

Abstract. The coalition structure formation problem represents an active research area in multi-agent systems. A coalition structure is defined as a partition of the agents involved in a system into disjoint coalitions. The problem of finding the optimal coalition structure is NP-complete. In order to find the optimal solution in a combinatorial optimization problem it is theoretically possible to enumerate the solutions and evaluate each. But this approach is infeasible since the number of solutions often grows exponentially with the size of the problem. In this paper we present a greedy adaptive search procedure (GRASP) to efficiently search the space of coalition structures in order to find an optimal one. Experiments and comparisons to other algorithms prove the validity of the proposed method in solving this hard combinatorial problem.

1 Introduction

An active area of research in multi-agent systems (MASs) is the coalition structure formation (CSF) of agents (equivalent to the complete set partitioning problem). In particular it is interesting to find coalition structures maximizing the sum of the values of the coalitions, that represent the maximum payoff the agents belonging to the coalition can jointly receive by cooperating. A coalition structure (CS) is defined as a partition of the agents involved in a system into disjoint coalitions. The problem of finding the optimal coalition structure formation is \mathcal{NP} -complete. Coalition formation shares a similar structure with a number of common problems in theoretical computer science, such as in combinatorial auctions in which bidders can place bids on combinations of items; in job shop scheduling; and as in set partitioning and set covering problems.

Sometimes in MASs there is a time limit for finding a solution, the agents must be reactive and they should act as fast as possible. Hence for the specific task of CSF it is necessary to have approximation algorithms able to quickly find solutions that are within a specific factor of an optimal solution. Hence, the goal of this paper is to propose a new algorithm for the CSF problem able to quickly find a near optimal solution.

The problem of CSF has been studied in the context of characteristic function games (CFGs) in which the value of each coalition is given by a characteristic function, and the values of a coalition structure is obtained by summing the value of the contained coalitions. As already said, the problem of coalition structure formation is NP-hard, indeed as proved in [7], given n the number of agents, the number of possible coalition structures that can be generated is $O(n^n)$ and $\omega(n^{n/2})$. Moreover, in order to establish any bound from the optimal, any algorithm must search at least $2^n - 1$ coalition structures.

The coalition formation process can be viewed as being composed of three activities [7]:

1. *Coalition structure formation*, corresponding to the process of coalitions formation such that agents within each coalition coordinate their activities, but agents do not coordinate between coalitions. This means partitioning the set of agents into exhaustive and disjoint coalitions. This partition is called a *coalition structure* (CS). For instance, given four agents $\{a_1, a_2, a_3, a_4\}$, a possible coalition structure is $\{\{a_1\}\{a_2, a_3\}, \{a_4\}\}$;
2. *Optimization*: solving the optimization problem of each coalition. This means pooling the tasks and resources of the agents in the coalition, and solving this joint problem.
3. *Payoff distribution*: dividing the value of the generated solution among agents.

Even if these activities are independent there is some interaction. For example, the coalition that an agent wants to join depends on the portion of the value that the agent would be allocated in each potential coalition. This paper focuses on the coalition structure formation in settings where there are too many coalition structures to enumerate and evaluate due to costly or bounded computation and limited time. Instead, agents have to select a subset of coalition structures on which to focus their search.

Specifically, in this paper we propose a stochastic local search procedure named GRASP-CSF to solve the problem of coalition formation in CFGs. The main advantage of using a stochastic local search is to avoid exploring an exponential number of coalition structures providing a near optimal solution. Indeed, our algorithm does not provide guarantees about finding the global optimal solution. In particular the questions we would like to pose are:

- **Q1)** can the metaheuristic GRASP be used as a valuable anytime solution for the CSF problem? In many cases, as in CSF, it is necessary to terminate the algorithm prior to completion due to time limits and to reactivity requirements. In this situation, it is possible to adopt anytime algorithms, able to return an approximation of the correct answer, whose quality depends on the amount of computation.
- **Q2)** can the metaheuristic GRASP be adopted for the CSF problem to find optimal solution faster than the state of the art exact algorithms for CSF problem? In case of optimization combinatorial problems, stochastic local search algorithms have been proved to be very efficient in finding near optimal solution. In many cases, they outperformed the deterministic algorithms in computing the optimal solution.

The paper is organized as follows: Section 2 introduces basic concepts regarding the CSF problem, and Section 3 reports the related works about the problem. Then, in Section 4 the metaheuristic GRASP applied to the CSF problem will be presented. Finally, Section 5 will present the experimental results of the proposed algorithm when compared to some of the state of the art algorithms, and Section 6 will conclude the paper.

2 Definitions

Given a set $A = \{a_1, a_2, \dots, a_n\}$ of n agents, $|A| = n$, called the *grand coalition*, a *coalition* S is a non-empty subset of the set A , $\emptyset \neq S \subseteq A$.

A *coalition structure* $C = \{C_1, C_2, \dots, C_k\} \subseteq 2^A$ is a partition of the set A , and k is its size, i.e. $\forall i, j : C_i \cap C_j = \emptyset$ and $\cup_{i=1}^k C_i = A$. For $C = \{C_1, C_2, \dots, C_k\}$, we define $\cup C \triangleq \cup_{i=1}^k C_i$. We will denote the set of all coalition structures of A as $\mathcal{M}(A)$.

For instance, given $A = \{a_1, a_2, a_3\}$, the possible coalitions are $\{a_1\}$, $\{a_2\}$, $\{a_3\}$, $\{a_1, a_2\}$, $\{a_1, a_3\}$, $\{a_2, a_3\}$, and $\{a_1, a_2, a_3\}$, while the possible coalition structures are $\{\{a_1\}, \{a_2\}, \{a_3\}\}$, $\{\{a_1\}, \{a_2, a_3\}\}$, $\{\{a_1, a_3\}, \{a_2\}\}$, $\{\{a_1, a_2\}, \{a_3\}\}$, and $\{\{a_1, a_2, a_3\}\}$.

As in common practice, we consider coalition formation in *characteristic function games* (CFGs). In CFGs the value of a coalition structure C is given by

$$V(C) = \sum_{S \in C} v(S), \quad (1)$$

where $v : 2^A \rightarrow \mathbb{R}$ and $v(S)$ is the value of the coalition S . Intuitively, $v(S)$ represents the maximum payoff the members of S can jointly receive by cooperating. As in [7], we assume that $v(S) \geq 0$. Given a set of agents A , the goal is to maximize the social welfare of the agents by finding a coalition structure

$$C^* = \arg \max_{C \in \mathcal{M}(A)} V(C). \quad (2)$$

Given n agents, the size of the input to a coalition structure formation algorithm is exponential, since it contains the values $v(\cdot)$ associated to each of the $(2^n - 1)$ possible coalitions. Furthermore, the number of coalition structures grows as the number of agents increases and corresponds to

$$\sum_{i=1}^n Z(n, i),$$

where $Z(n, i)$, also known as the Stirling number of the second kind, is the number of coalition structures with i coalitions, and may be computed using the following recurrence:

$$Z(n, i) = iZ(n-1, i) + Z(n-1, i-1),$$

where $Z(n, n) = Z(n, 1) = 1$. As proved in [7], the number of coalition structures is $O(n^n)$ and $\omega(n^{n/2})$, and hence an exhaustive enumeration becomes prohibitive.

In this paper we focus on games that are neither *superadditive* nor *subadditive* for which the problem of coalition structure formation is computationally complex. Indeed, for superadditive games where $v_{S \cup T} \geq v_S + v_T$ (meaning any two disjoint coalitions are better off by merging together), and for subadditive games where $v_{S \cup T} < v_S + v_T$ for all disjoint coalitions $S, T \subseteq A$, the problem of coalition structure formation is trivial. In particular, in superadditive games, the agents are better off forming the grand coalition where all agents operate together ($C^* = \{A\}$), while in subadditive games, the agents are better off by operating alone ($C^* = \{\{a_1\}, \{a_2\}, \dots, \{a_n\}\}$).

3 Related Work

Previous works on coalition structure formation can be broadly divided into two main categories: exact algorithms that return an optimal solution, and approximate algorithms that find an approximate solution with limited resources.

A deterministic algorithm must systematically explore the search space of candidate solutions. One of the first algorithm returning an optimal solution is the dynamic programming algorithm (DP) proposed in [9] for the set partitioning problem. This algorithm is polynomial in the size of the input ($2^n - 1$) and it runs in $O(3^n)$ time, which is significantly less than an exhaustive enumeration ($O(n^n)$). However, DP is not an anytime algorithm, and has a large memory requirement. Indeed, for each coalition C it computes $t_1(C)$ and $t_2(C)$. It computes all the possible splits of the coalition C and assign to $t_1(C)$ the best split and to $t_2(C)$ its value. In [5] the authors proposed an improved version of the DP algorithm (IDP) performing fewer operations and requiring less memory than DP. IDP, as shown by the authors, is considered one of the fastest available exact algorithm in the literature computing an optimal solution.

Both DP and IDP are not anytime algorithms, they cannot be interrupted before their normal termination. In [7], Sandholm et al. have presented the first anytime algorithm, sketched in Algorithm 1, that can be interrupted to obtain a solution within a time limit but not guaranteed to be optimal. When not interrupted it returns the optimal solution. The coalition structure generation process can be viewed as a search in a coalition structure graph as reported in Figure 1. One desideratum is to be able to guarantee that the coalition structure is within a worst case bound from optimal, i.e. that searching through a subset N of coalition structures,

$$k = \min\{k'\} \text{ where } k' \geq \frac{V(S^*)}{V(S_N^*)} \quad (3)$$

is finite, and as small as possible, where S^* is the best CS and S_N^* is the best CS that has been seen in the subset N . In [7] has been proved that:

1. to bound k , it suffices to search the lowest two levels of the coalition structure graph (with this search, the bound $k = n$, and the number of nodes searched is 2^{n-1});
2. this bound is tight; and,
3. no other search algorithm can establish any bound k while searching only 2^{n-1} nodes or fewer.

Algorithm 1 SANDHOLM ET AL. ALGORITHM

1. Search the bottom two levels of the coalition structures graph.
 2. Continue with a breadth-first search from the top of the graph as long as there is time left, or until the entire graph has been searched (this occurs when this breadth-first search completes level 3 of the graph, i.e. depth $n-3$).
 3. Return the coalition structure that has the highest welfare among those seen so far.
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A new anytime algorithm has been proposed in [6], named IP, whose idea is to partition the space of the possible solutions into sub-spaces such that it is possible to compute upper and lower bounds on the values of the best coalition structures they contain. Then, these bounds are used to prune all the sub-spaces that cannot contain the optimal solution. Finally, the algorithm searches through the remaining sub-spaces

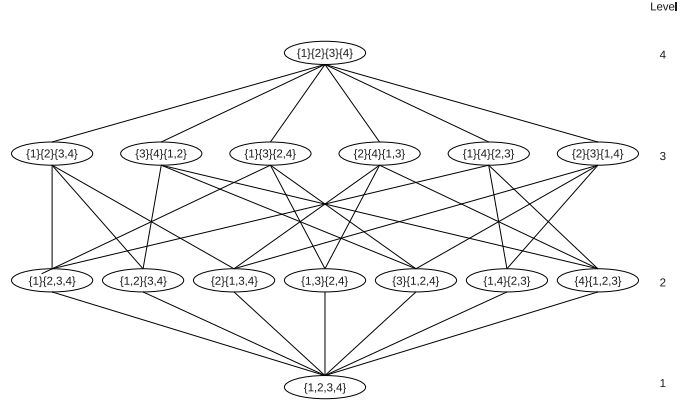


Fig. 1. Coalition structure graph for a 4-agent game.

adopting a branch-and-bound technique avoiding to examine all the solutions within the searched sub-spaces.

As regards the approximate algorithms, in [8] has been proposed a solution based on a genetic algorithm, which performs well when there is some regularity in the search space. Indeed, the authors assume, in order to apply their algorithm, that the value of a coalition is dependent of other coalitions in the coalition structure, making the algorithm not well suited for the general case. A new solution [3] is based on a Simulated Annealing algorithm, a widely used stochastic local search method. At each iteration the algorithm selects a random neighbour solution s' of a CS s . The search proceeds with an adjacent CS s' of the original CS s if s' yields a better social welfare than s . Otherwise, the search is continued with s' with probability $e^{(V(s')-V(s))/t}$, where t is the temperature parameter that decreases according to the annealing schedule $t = \alpha t$.

4 GRASP for CSF

The resource limits posed by MASs, such as the time for finding a solution, require to have approximation algorithms able to quickly find solutions that are within a specific factor of an optimal solution. In this section we present a new anytime algorithm for CSF based on a stochastic local search procedure, named GRASP-CSF.

A method to find high-quality solutions for a combinatorial problem is a two steps approach consisting of a greedy construction phase followed by a perturbative local search [2]. Namely, the greedy construction method starts the process from an empty candidate solution and at each construction step adds the best ranked component according to a heuristic selection function. Successively, a perturbative local search algorithm is used to improve the candidate solution thus obtained. Advantages of this search method are the much better solution quality and fewer perturbative improvement steps to reach the local optimum. Greedy Randomized Adaptive Search Procedures (GRASP) [1] solve the problem of the limited number of different candidate solutions generated by a greedy construction search methods by randomising the construction

method. GRASP is an iterative process, in which each iteration consists of a construction phase, producing a feasible solution, and a local search phase, finding a local optimum in the neighborhood of the constructed solution. The best overall solution is returned.

Algorithm 2 reports the outline for GRASP-CSF included in the ELK system¹. In each iteration, it computes a solution C by using a randomised constructive search procedure and then applies a local search procedure to C yielding an improved solution. The main procedure is made up of two components: a constructive phase and a local search phase.

Algorithm 2 GRASP-CSF

Require: V : the characteristic function; A : the set of n agents; $maxiter$: maximum number of iterations

Ensure: solution $\hat{C} \in \mathcal{M}(A)$

$\hat{C} = \emptyset, V(\hat{C}) = -\infty$
 $iter = 0$

while $iter < maxiter$ **do**

$\alpha = \text{rand}(0,1)$
 /* construction */
 $C = \emptyset; i = 0$

while $i < n$ **do**

$\mathcal{C} = \{C' | C' = \text{add}(C, A)\}$
 $\bar{s} = \max\{V(T) | T \in \mathcal{C}\}$
 $\underline{s} = \min\{V(T) | T \in \mathcal{C}\}$
 $\text{RCL} = \{C' \in \mathcal{C} | V(C') \geq \underline{s} + \alpha(\bar{s} - \underline{s})\}$
 select T , at random, from RCL
 $C = T$
 $i \leftarrow i + 1$

/* local search */
 $\mathcal{N} = \{C' \in \text{neigh}(C) | V(C') > V(C)\}$

while $\mathcal{N} \neq \emptyset$ **do**

select $C \in \mathcal{N}$
 $\mathcal{N} \leftarrow \{C' \in \text{neigh}(C) | V(C') > V(C)\}$

if $V(C) > V(\hat{C})$ **then**
 $\hat{C} = C$

$iter = iter + 1$

return \hat{C}

The constructive search algorithm used in GRASP-CSF iteratively adds a solution component by randomly selecting it, according to a uniform distribution, from a set, named *restricted candidate list* (RCL), of highly ranked solution components with respect to a greedy function $g : C \rightarrow \mathbb{R}$. The probabilistic component of GRASP-CSF is characterized by randomly choosing one of the best candidates in the RCL. In our case

¹ ELK is a system including many algorithms for the CSF problem whose source code is publicly available at <http://www.di.uniba.it/~ndm/elk/>.

the greedy function g corresponds to the characteristic function V presented in Section 2. In particular, given V , the heuristic function, and \mathcal{C} , the set of feasible solution components,

$$\underline{s} = \min\{V(C) | C \in \mathcal{C}\}$$

and

$$\bar{s} = \max\{V(C) | C \in \mathcal{C}\}$$

are computed. Then the RCL is defined by including in it all the components C such that

$$V(C) \geq \underline{s} + \alpha(\bar{s} - \underline{s}).$$

The parameter α controls the amounts of greediness and randomness. A value $\alpha = 1$ corresponds to a greedy construction procedure, while $\alpha = 0$ produces a random construction. As reported in [4], GRASP with a fixed nonzero RCL parameter α is not asymptotically convergent to a global optimum. The solution to make the algorithm asymptotically globally convergent, could be to randomly select the parameter value from the continuous interval $[0, 1]$ at the beginning of each iteration and using this value during the entire iteration, as we implemented in GRASP-CSF.

To improve the solution generated by the construction phase, a local search is used. It works by iteratively replacing the current solution with a better solution taken from the neighborhood of the current solution while there is a better solution in the neighborhood.

In order to build the neighborhood of a coalition structure C , $neigh(C)$, the following operators, useful to transform partitions of the grand coalition, have been used. Given a CS $C = \{C_1, C_2, \dots, C_t\}$:

split: $C \rightarrow C \setminus \{C_i\} \cup \{C_k, C_h\}$

where $C_k \cup C_h = C_i$, with $C_k, C_h \neq \emptyset$;

merge: $C \rightarrow C \setminus \{C_i, C_j\}_{i \neq j} \cup \{C_k\}$

where $C_k = C_i \cup C_j$;

shift: $C \rightarrow C \setminus \{C_i, C_j\}_{i \neq j} \cup \{C'_i, C'_j\}$

where $C'_i = C_i \setminus \{a_i\}$ and $C'_j = C_j \cup \{a_i\}$, with $a_i \in C_i$.

exchange: $C \rightarrow C \setminus \{C_i, C_j\}_{i \neq j} \cup \{C'_i, C'_j\}$

where $C'_i = C_i \setminus \{a_i\} \cup \{a_j\}$ and $C'_j = C_j \setminus \{a_j\} \cup \{a_i\}$, with $a_i \in C_i$ and $a_j \in C_j$;

extract: $C \rightarrow C \setminus \{C_i\}_{i \neq j} \cup \{C'_i, C_j\}$

where $C'_i = C_i \setminus \{a_i\}$ and $C_j = \{a_i\}$, with $a_i \in C_i$.

In particular, given a set of nonempty subsets of the set of n agents A , $C = \{C_1, C_2, \dots, C_t\}$, such that $C_i \cap C_j \neq \emptyset$ and $\cup C \subset A$, the function $add(C, A)$ used in the construction phase returns a refinement C' obtained from C using one of the following operators

1. $C' \rightarrow C \setminus \{C_i\} \cup \{C'_i\}$ where $C'_i = C_i \cup \{a_i\}$ and $a_i \notin \cup C$, or
2. $C' \rightarrow C \cup \{C_i\}$ where $C_i = \{a_i\}$ and $a_i \notin \cup C$.

Starting from the empty set, in the first iteration all the coalitions containing exactly one agent are considered and the best is selected for further specialization. At the iteration i ,

the working set of coalition C is refined by trying to add an agent to one of the coalitions in C or a new coalition containing the new agent is added to C .

In the local search phase, the neighborhood of a coalition structure C is built by applying all the previous operators (split, merge, shift, exchange and extract) to C . As an example, in Table 1 is reported the application of the operators to the CS $[12][3][4]$. The problem in using more than the two classical merge and split operators corresponds to the fact of obtaining repetitions of the same CS. This problem deserves further attention, each operator must take into account how other operators works.

split	merge	shift	exchange	extract
$[1][2][3][4]$	$[123][4]$	$[2][13][4]$	$[23][1][4]$	$[1][2][3][4]$
	$[124][3]$	$[2][3][14]$	$[24][3][1]$	
	$[12][34]$	$[1][23][4]$	$[13][2][4]$	
		$[1][3][24]$	$[14][3][2]$	

Table 1. Operators applied to the CS $[12][3][4]$.

Concerning the representation of the characteristic function and the search space, given n agents $A = \{a_1, a_2, \dots, a_n\}$, we recall that the number of possible coalitions is $2^n - 1$. Hence, the characteristic function $v : 2^n \rightarrow \mathbb{R}$ is represented as a vector CF in the following way. Each subset $S \subseteq A$ (coalition) is described as a binary number $c_B = [b_1, b_2, \dots, b_n]$ where each $b_i = 1$ if $a_i \in S$, $b_i = 0$ otherwise. For instance, given $n = 4$, the coalition $\{a_2, a_3\}$ corresponds to the binary number 0110. Now, given the binary representation of a coalition S , its decimal value corresponds to the index in the vector CF where its corresponding value $v(S)$ is memorised. This gives us the possibility to have a random access to the values of the characteristic functions in order to efficiently compute the value V of a coalition structure.

A coalition structure $C = \{C_1, C_2, \dots, C_k\}$ is represented as an integer vector $cs_D = [d_1, d_2, \dots, d_n]$ where $\forall i = 1, \dots, n: d_i = j$, representing that the agent a_i belongs to the coalition C_j , with $1 \leq j \leq k$. For instance, given $n = 4$, the coalition structure $C = \{C_1, C_2, C_3\} = \{\{1, 2\}, \{3\}, \{4\}\}$ is represented by the vector $cs_D = [1, 1, 2, 3]$. Now in order to compute $V(C)$, we have to solve the sum $v(C_1) + v(C_2) + v(C_3)$, where C_1 corresponds to the binary number 1100, C_2 corresponds to the binary number 0010, and C_3 corresponds to the binary number 0001. Hence, $V(C) = v(C_1) + v(C_2) + v(C_3) = CF[12] + CF[2] + CF[1]$, where CF is the vector containing the values of the characteristic function.

5 Experimental results

In order to evaluate our GRASP-CSF, we implemented it in the C language and the corresponding source code has been included in the ELK system, including some algorithms for CSF, publicly available at <http://www.di.uniba.it/~ndm/elk/>. We also implemented the algorithm proposed by Sandholm et al. in [7], DP [9], and IDP [5], whose source code has been included in the ELK system. GRASP-CSF has

been compared to those algorithms and to the Simulated Annealing algorithm (SA) proposed in [3], kindly provided by the authors.

In the following we present experimental results on the behaviour of these algorithms for some benchmarks considering solution qualities and the runtime performances. We firstly compared GRASP-CSF to DP and IDP. Then we evaluated its ability in generating solutions anytime when compared to the SA and to the Sandholm et al. algorithms.

Instances of the coalition structure formation problem have been defined using the following distributions for the values of the characteristic function:

1. Normal if $v(C) \sim N(\mu, \sigma^2)$ where $\mu = 1$ and $\sigma = 0.1$;
2. Uniform if $v(C) \sim U(a, b)$ where $a = 0$ and $b = 1$.

The algorithms are executed on PC with an Intel Core2 Duo CPU T7250 @ 2.00GHz and 2GB of RAM, running Ubuntu kernel 2.6.31.

5.1 Optimal solution

Given different numbers of agents, ranging from 14 to 20, we compared GRASP-CSF to DP and IDP reporting the time required to find the optimal coalition structure. As reported in Figure 2, where the time in seconds is plotted in a log scale, GRASP-CSF outperforms both DP and IDP for all the distributions. Note that there is one line for DP and IDP since they do not depend on the input distribution but only on the input dimension. Over the seven problems, the execution time for DP ranges from 0.11 seconds (14 agents) to 109.6 seconds (20 agents), for IDP ranges from 0.05 seconds to 47.8 seconds, and for GRASP-CSF ranges from 0.013 seconds to 0.048 seconds on average. In particular, for 20 agents GRASP-CSF is 1000 times faster than IDP (i.e. it takes 0.09% of the time taken by IDP). As we can see from Figure 2 this improvement grows as the dimension of the problem grows. Even if we cannot make a direct comparison to IP, as the authors reported in [6], IP is 570 times better than IDP in the case of uniform distribution for 27 agents. Hence, we can easily argue that GRASP-CSF is faster than IP.

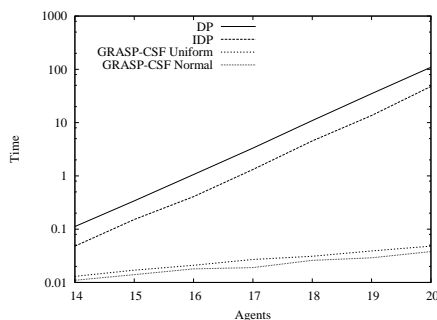


Fig. 2. Comparison between DP, IDP and GRASP-CSF.

As regards GRASP-CSF we set the maxiter parameter to 20 even if in many cases the optimal coalition structure has been found with fewer iterations, see the details in Table 2. However, this limit guarantees to find always the optimal coalition. Given the number of agents, 10 different instances of the problem for each distribution have been generated and time is averaged over the 10 executions.

Table 2 reports an insight of the GRASP-CSF execution for three problems (18, 19 and 20 agents). The first column reports the iteration number. For each iteration the table reports the time and the relative quality of the solution averaged over 10 instances. The relative quality of a coalition structure C is obtained as $V(C)/V(C^*)$ where C^* is the optimal coalition structure. As we can see, the quality of the obtained coalition structures is very high just in the first iterations computed with few milliseconds.

I	18 agents		19 agents		20 agents	
	Time	Quality	Time	Quality	Time	Quality
1	0.0015	0.9767	0.0019	0.9866	0.0031	0.9703
2	0.0036	0.9941	0.0032	0.9919	0.0055	0.9928
3	0.0052	0.9910	0.0062	0.9980	0.0070	0.9973
4	0.0059	0.9930	0.0085	0.9993	0.0104	0.9973
5	0.0078	0.9976	0.0085	0.9976	0.0132	0.9957
6	0.0094	0.9942	0.0121	0.9973	0.0137	0.9973
7	0.0106	1.0000	0.0137	0.9992	0.0171	0.9937
8	0.0127	1.0000	0.0157	0.9935	0.0207	0.9944
9	0.0153	0.9962	0.0183	0.9992	0.0227	0.9973
10	0.0142	0.9987	0.0190	1.0000	0.0244	0.9973
11	0.0175	1.0000	0.0211	0.9996	0.0280	0.9977
12	0.0193	0.9976	0.0236	0.9996	0.0303	1.0000
13	0.0200	1.0000	0.0249	1.0000	0.0319	1.0000
14	0.0215	0.9962	0.0261	0.9996	0.0337	0.9981
15	0.0240	1.0000	0.0285	1.0000	0.0384	0.9973
16	0.0259	1.0000	0.0325	1.0000	0.0380	1.0000
17	0.0281	1.0000	0.0347	1.0000	0.0430	1.0000
18	0.0309	1.0000	0.0370	1.0000	0.0448	0.9980
19	0.0299	1.0000	0.0370	1.0000	0.0451	0.9981
20	0.0297	1.0000	0.0399	1.0000	0.0499	1.0000

Table 2. Time (in seconds) and relative quality of GRASP-CSF obtained on the first 20 iterations.

5.2 Approximate solution

In this second experiment we compared the anytime characteristic of GRASP-CSF to the Sandholm et al. algorithm [7] and the Simulated Annealing algorithm [3]. We generated 10 instances for each problem with agents ranging from 14 to 20 and uniform distribution $U(0, 1)$. For each problem we set a time limit to return a good solution and we recorded the relative error of the obtained solution S by each of the three algorithms computed as $e = 1 - V(S)/V(S^*)$, where S^* is the best coalition structure.

Figure 3 plots the error in log scale averaged over the 10 instances for each problem. As we can see GRASP-CSF is always able to find a better coalition structure than those obtained by Sandholm et al. and SA. With this second experiment we can conclude that GRASP-CSF quickly finds very good solutions.

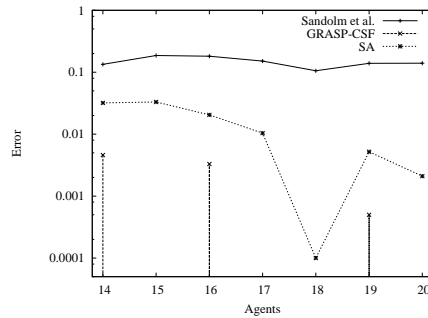


Fig. 3. Comparison of Sandholm et al., Simulated Annealing (SA) and GRASP-CSF.

6 Conclusions

The paper presented the application of the stochastic local search GRASP to the problem of coalition structure formation. As reported in the experimental section the proposed algorithm outperforms some of the state of the art algorithms in computing optimal coalition structures.

As a future work it should be interesting to investigate the behaviour of the operators used to create the neighborhood of a coalition structure. In particular, an in deep study may be conducted in learning to choose the correct operators respect to the distribution of the coalition values. Furthermore, as already previously discussed, the application of shift, exchange and extract operators should generate repetitions of the same coalition structure obtained with the split and merge operators. Hence, an analysis on how to overcome this problem, avoiding to spend time and space resources, deserves more attention.

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