2018-00243 - [NEO] PhD Position / A SINGULAR PERTURBATION APPROACH FOR MACHINE LEARNING IN MULTIOBJECTIVE MARKOV DECISION PROCESSES WITH LEXICOGRAPHIC OPTIMISATION

Contract type : Public service fixed-term contract
Level of qualifications required : Graduate degree or equivalent
Fonction : PhD Position

About the research centre or Inria department

The Inria Sophia Antipolis - Méditerranée center counts 37 research teams and 9 support departments. The center's staff (about 600 people including 400 Inria employees) is composed of scientists of different nationalities (250 foreigners of 50 nationalities), engineers, technicians and administrators. 1/3 of the staff are civil servants, the others are contractual. The majority of the research teams at the center are located in Sophia Antipolis and Nice in the Alpes-Maritimes. Six teams are based in Montpellier and a team is hosted by the computer science department of the University of Bologna in Italy. The Center is a member of the University and Institution Community (ComUE) "Université Côte d’Azur (UCA)".

Context

This PhD position is within framework of the joint laboratory Inria - Nokia Bell Labs.

Assignment

Multi-objective optimization is often handled by either searching for a Pareto optimal solution or by formulation of the problem as a constrained optimization in which one optimizes one of the objectives and imposes constraints on all other objectives. We propose a new way to formulate multi-objective optimization as a lexicographic problem. This is motivated by lexicographic optimization encountered in engineering, such as max-min fairness definition in networking.

For a problem with N objectives, a lexicographic optimization is defined in an N step recursive way, in which at step 1 we compute the set $S(1)$ of optimal solutions of the optimization of the 1st objective, and at step $i>1$ we compute the set $S(i)$ of solutions of the optimization of the $i$-th objective restricted to the set $S(i-1)$.

Within this research shall propose dynamic programming based solutions for the problem of computing the sets $S(i)$ and for obtaining lexicographic optimization of multi-objective Markov decision problems. We shall then propose adaptive control algorithms for combining learning and control in the case that the parameters of the Markov decision problem are not known in advance. As optimization objective at each steps we shall use the average cost criterion.

We shall extend this at the second and third years of the thesis to risk sensitive cost criterion.

References:

Main activities

Write scientific papers for conferences and for journals, participate in patents

Skills

Technical skills and level required :
Languages : English
Relational skills : Works well in team
Benefits package

- Subsidised catering service
- Partially-reimbursed public transport
- Social security
- Paid leave
- Flexible working hours
- Sports facilities

Remuneration

Duration: 36 months
Location: Sophia Antipolis, France
Gross Salary per month: 1982€ brut per month (year 1 & 2) and 2085€ brut/month (year 3)