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بالرسالة صفحات لم ترد بالأصل







NOVEL ACTIVE LEARNING BASED APPROACHES FOR BALANCING MULTI-OBJECTIVE MAXIMIZATION USING TRADE-OFF BETWEEN EXPLORATION AND EXPLOITATION

By

Dina Ahmed Mohamed Elreedy

A Thesis Submitted to the Faculty of Engineering at Cairo University in Partial Fulfillment of the Requirements for the Degree of

DOCTOR OF PHILOSOPHY

in

Computer Engineering

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Emeritus Professor Emeritus Professor

Computer Engineering Computer Engineering

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Faculty of Engineering, Cairo University Faculty of Engineering, Cairo University

FACULTY OF ENGINEERING, CAIRO UNIVERSITY GIZA, EGYPT 2020

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Title of Thesis:

Novel Active Learning based Approaches for Balancing Multi-Objective Maximization Using Trade-off between Exploration and Exploitation

Key Words:

active learning; exploration-exploitation; mutual information; Kullback-Leibler divergence; query synthesis

Summary:

In this thesis, we develop two novel approaches for optimization problems incurring exploration-exploitation trade-off. First, we propose a new comprehensive active learning framework including exploration-based, exploitation-based, and balancing methods. Second, we develop several analytical formulations for handling exploration-exploitation trade-off by explicitly incorporating an exploration term depending on the learning model uncertainty. We apply our proposed approaches to an operations research related application which is dynamic pricing with demand learning. We perform experiments on synthetic and real datasets. The experimental results show superior performance of our proposed approaches in terms of the achieved utility (exploitation) and estimated model error (exploration).



(Internal examiner)

Disclaimer

I hereby declare that this thesis is my own original work and that no part of it has been submitted for a degree qualification at any other university or institute.

I further declare that I have appropriately acknowledged all sources used and have cited them in the references section.

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Signature:

Dedication

To my lovely supportive parents for their unconditional love and care, and to my supportive success partner, my husband, Mohab.

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