
국외출장 보고서

2018.12.26

1 출장 개요

출장목적

- WSC 2018 전시회 시연 및 참석

과제명

- 점진적기계학습기반자가진화에이전트 시뮬레이션을 이용한 사회 변화예측분석기술개발

출장기간

- 2018.12.08.(토)~2018.12.14.(금)

출장지역

- 스웨덴 예테보리(The Swedish Exhibition & Congress Centre)

출장자

- 오미애 연구위원, 천미경 연구원

일정요약

일자	국가/지역	방문기관	면담자	주요 논의사항, 습득사항
2018.12.08	인천-고텐부르크	출국		암스테르담 경유 고텐부르크(예테보리) 도착
2018.12.09	스웨덴 예테보리 (고텐부르크)	The Swedish Exhibition & Congress Centre	학회 전시회 시연	Winter Simulation Conference 2018 (1일차) 참석
2018.12.10	스웨덴 예테보리 (고텐부르크)	The Swedish Exhibition & Congress Centre	학회 전시회 시연	Winter Simulation Conference 2018 (2일차) 참석

일자	국가/지역	방문기관	면담자	주요 논의사항, 습득사항
2018.12.11	스웨덴 예테보리 (고텐부르크)	The Swedish Exhibition & Congress Centre	학회 전시회 시연	Winter Simulation Conference 2018 (3일차) 참석
2018.12.12	스웨덴 예테보리 (고텐부르크)	The Swedish Exhibition & Congress Centre	학회 전시회 시연	Winter Simulation Conference 2018 (4일차) 참석
2018.12.13	고텐부르크- 인천	귀국		암스테르담 경유 인천 이동
2018.12.14	인천	도착		

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세부 내용

가. 과제의 연구실적 중 하나로 Winter Simulation Conference에 참석하여 자가진화 에이전트 시뮬레이션 기술, 복지 모델을 활용한 자가진화 기술을 전시 및 시연(ETRI, KIHASA)하고자 WSC2018 참석

1) 부스 시연 브로셔

SELF-EVOLVING SIMULATION FRAMEWORK USING INCREMENTAL MACHINE LEARNING

ETRI (Electronics and Telecommunications Research Institute) is a non-profit government-funded research institute which is specialized in the field of Information, Communications, Electronics, Broadcasting, Convergence technologies and Intelligent Digital Transformation (IDX).

- Vision:** ICT Innovator For a Great Tomorrow
- Personnel Status:** 2,002 (as of year 2018)
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ETRI Electronics and Telecommunications Research Institute

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Problem to be solved

- Error accumulation** as simulation proceeds
- Limited in the long-term analysis and prediction
- Not fully-covered by the parameter calibrations

Proposed Method and Objectives

Predictive Analysis Service for Social Future Change

- Housing Policy
- Economic policy
- Welfare Policy
- Population Policy

- Data Quantification**
 - Collect and manage real world data
 - Quantification of time-space series
- Change Detection/ Model Evolution**
 - Perceived change between data / model
 - Machine learning based model evolution
- ABM Reconfiguration**
 - Model component specification
 - Model creation and optimization
 - Self-Evolution Model dynamic adaptation
- Sustainable Social Forecasting**
 - Controlling component model execution
 - Multidimensional visualization

Self-evolution simulation-based social change prediction analysis platform

- Social and economic phenomenon by Date
- Change detection and assimilation between real data and simulation results
- Data assimilation based self-evolution model
- Future Analysis prediction and Component / Evolution Model Base

- To maintain **high and sustainable accuracy** of simulation
- Incorporating **"self-evolving process"** during simulation

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Self-Evolving Process

- Self-Evolving Process (Simulation x Machine Learning)**
 - Change Detection** compares simulation and real-data
 - Evolution Strategy** changes model structure and parameters for closing the detected gap
 - Model Evolution** realizes the discovered evolution strategy by the model reconfiguration
- Recursively called until the gap is closed enough

Process of Self-Evolving Simulation Framework

- 1. Change Detection**
 - Simulation Results
 - Data Pre-processing
 - Change Detection
- 2. Evolution Strategy**
 - Virtual Experiment
 - Strategy Generator
 - Evolution Strategy
- 3. Model Evolution**
 - Model Reconfiguration
 - Model Composer
 - Model Components Repository

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Application 1: Korean Housing Market Model

Intro to Model

Modeling "house transactions" among householders including loans and tax policies

Results

- Increasing the accuracy over self-evolutions

Model Structure & Parameters for Self-Evolution

- Model structure**
- Evolved model parameters: market prices and participation rate**

Parameter Name	Original (D-1)	Evolved (D-5)
Market Participation Rate	0.2287320864	0.20172787229
Market Price	0.244121289149	0.22291993243
Market Price Increase Rate	0.0243993243	0.0217191071

Application 2: Korean Elderly Welfare Model

Intro to Model

Modeling economic activity/basic pension processes to predict "the elderly poverty rate"

Results

- Increasing the accuracy over self-evolutions

Model Structure & Parameters for Self-Evolution

- Model Structure**
- Evolved model parameters: Distribution Parameters for the number of years of service**

2) 부스 시연 현장

SELF-EVOLVING SIMULATION FRAMEWORK USING INCREMENTAL MACHINE LEARNING

Predictive Analytics in Social Simulation

Motivation

- Why Predictive Analytics?
 - Proactive analytics helps convert data to effective action by drawing reliable conclusions about current conditions and future events.
 - by Garth Henschel, Research Director, Gartner Group
 - History of Prediction in Social Simulation: complexity
 - Micro- and Microscopic Agent-based Simulation: more accurate model required
 - Many Parameters to be Adjusted
 - Model Recombination: searching on three goals
 - System Dynamics for Social Simulation
 - Lack of latent and non-stochastic Driving Factors
 - Normal Model Validation and Modification
 - Time-Consuming and Expensive

Item	Descriptive Analytics	Predictive Analytics
Focus	Past	Future
Result	Causality Analysis	Optimal Decision
Objective	Detection/Insight	Prediction/Foresight

Self-Evolving Agent-Based Simulation Framework

Major Features

- Incremental Modification of Simulation Models
 - Dynamic Structure to cope with latent and Varying Factors
 - Change Detection from Models and Real Systems
- Continuous Check for Model Validity
 - Data Assimilation by Simulation-ABM Model Reconfiguration
 - Component Agent-based Model
 - Dynamic Reconstruction of ABM Models
 - Machine Learning based Model Evolution
 - Algorithmic Automatic Enhancement of Fitness Value

Conceptual Vision of the Framework

Expected Effect of Self-Evolving Framework

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Self-Evolving Process of ABM Simulation Model

Self-Evolving Process (Simulation & Machine Learning)

- Change Detection compares simulation and real-data
- Evolution Strategy changes model structure and parameters for closing the detected gap
- Model Evolution realizes the discovered evolution strategy by the model reconfiguration
- Recursively called until the gap is closed enough

Key Technologies to enforce Self-Evolving ABM

Component ABM

- DEVS (Discrete Event Specification) Engine
 - C++ based DEVS Engine
 - Linux support
 - Dynamic Component Loading Support
 - DEVS ABM Components
 - Atomic/Coupled DEVS Model
 - Behavior/Action of Agent
 - Component and its parameters can be dynamically changed

Machine Learning

- Automatic Regime Detection
 - Non-parametric Hidden Markov Model
 - Macroscopic Data used
- Clustering Agents
 - Variational Autoencoding(VAE)+DPMM
 - Microscopic Data used
- Sampling Based Optimization
 - Gradient Optimization of ABM Model Configuration

Automatic Regime Detection

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Korean Housing Market Model: Concept and Features

Overview & Features

- Korean Housing Market Model
 - Modeling "house transactions" among house holders including loan and tax policies
 - Applying real data on Korean Housing Market
 - Modeling Features:
 - Householders: list/buy houses by their preference
 - Realtor: provide listed houses info
 - External Suppliers: construct/destroy houses

Overview of Korean Housing Market Model

House List Process of Householders

House Buy Process of Householders

Korean Housing Market Model: Structure and Results

Structure & Measures

- Component-based Model Structure
- Hierarchical and modular components
- Enabling model reconfiguration during the model evolution
- Performance Measure
 - MAPE between house prices and transaction volumes and the associated real-data
 - Prediction Accuracy: 1 - average of MAPEs

Filling Changes by the Iterations of Self-Evolving Process

Increasing prediction accuracy as the iterations proceed

Accuracy Increases by Self-Evolving Process (up to 90%)

Component-based Model Structure

Model Structure Changes

Model Parameter Changes

Calibrated Model Structure and Parameters by Self-Evolving Process: (Left) 1 to (Right) 100

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SELF-EVOLVING SIMULATION FRAMEWORK USING INCREMENTAL MACHINE LEARNING

Korean Elderly Welfare Model: Overview

Overview & Modeling

- Korean Elderly Welfare Model
 - Modeling economic policy impact on elderly poverty rate
 - Applying real data extracted from Statistics Korea
- Modeling
 - Economic Model: Model the elderly economic behavior
 - Basic Pension Model: Control the basic pension amount
 - Job Agency: Employment of the elderly people
 - Person: Correspond to the elderly person
 - Behavioral Atomic Models:
 - Consumption
 - Complex Job Attitude
 - Self-employment income

Goal

- Analyzing the policy impacts according to the elderly policy change
- Predicting the elderly poverty rate, elderly in the future
- Proposing new policy parameters to solve the income inequality

Korean Elderly Welfare Model: Results

Results

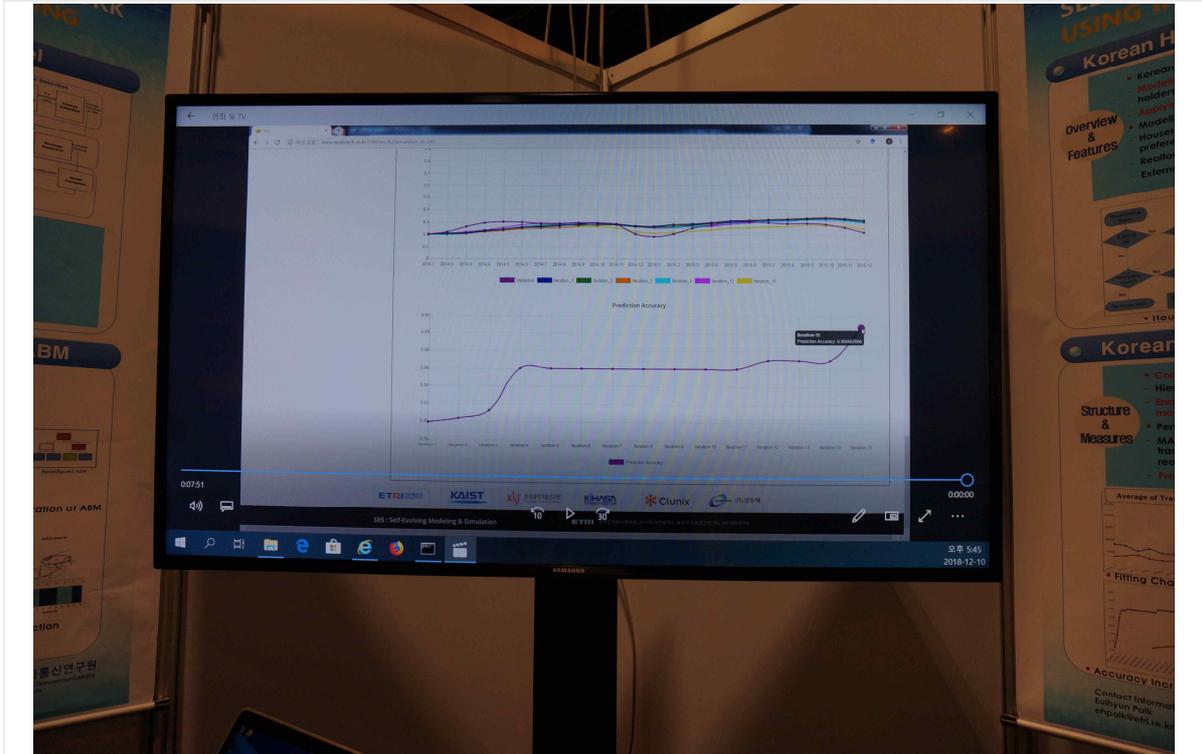
- Experimental Environment
 - Accuracy Measure: MAPE
 - Policy Data: Connected Statistics Korea (Elderly Present Rate, Basic Pension Rate, Labor force participation Rate)
 - Parameters to Self-evolution: Distribution Parameters for the number of years of service
- Experimental Results
 - We proved that our system improves the accuracy gradually by self-evolving process

Increasing prediction accuracy as the iterations proceed

The pattern is getting close to the real data (validation data)

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3) 설명

WSC 는 시뮬레이션 학회 중에서도 큰 축에 속하는 학회로 학회 기간에 전시회 및 발표, 워크숍 등을 진행

ETRI는 전시회 및 발표에 참여하였으며, 우리 연구원은 복지 모델 시나리오 설명을 위해 함께 전시회 시연에 참석하였음

부스 브로셔 및 부스 시연 현장은 위 사진들을 참고

다양한 국가의 사람들이 우리나라에서 진행하고 있는 연구에 대해 관심을 가졌으며, 어떻게 적용되고 있는지 실제 사례에 대해 궁금해 하였음

특히, 고령화 및 노인빈곤 문제는 우리나라만의 문제가 아니라 국외 연구자들도 공감할 수 있는 사례임을 확인할 수 있었음

- 복지 모델 모형의 flow chart 설명
- 복지 모델 모형 method 설명
- 복지 모델 시나리오가 시뮬레이션 프레임 안에서 어떻게 작동하고 있는지에 대해 설명