

Evolutionary Multi-objective Optimization Algorithms To Environmental Management and Planning With Water Resources Case Studies

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Abstract: - Environmental management and planning problems cover important real life areas. These problems may include the scarcity of groundwater resource, the optimality of a multi-reservoir system, the management of forest resources, the air quality monitoring networks, the municipal solid waste policies, etc. Management and planning targets by authorities consist in allocations at appropriate places and times, protection from disasters, maintenance of quality (e.g., water quality, water pollution control, nitrate concentration diminishing), sustainable development of the groundwater resources. The formalization of such optimization problems includes multiple objectives and constraints. The multiple objectives consist in maximizing/minimizing of various aspects of environmental management, e.g., maximizing of irrigation releases, maximizing the hydropower production, maximizing net returns, minimizing costs, minimizing the investment in water development, minimizing groundwater quality deterioration, etc.. Physical, biological, economic and environmental constraints are e. g., constraint of surface water balance, water supply constraints, water quality constraints, economic constraints (demand, resource costs, etc.), reservoir storage constraints. The eco-environmental objectives are often conflicting (e.g., the optimum use of water resources under conflicting demands. The use of multi-objective optimization allows a simultaneous treatment of all the objectives and constraints. The solutions take the form of non-dominated Pareto solutions, which enable the decision makers to study the tradeoffs between the objectives (e.g. between profitability and risks). Most of the environmental domains are faced to uncertainties due to variability (e.g., climate, rainfalls, hydrologic variability, environmental policy, markets, etc.), imprecision and lack of data, vagueness of judgments by decision makers. These uncertainties lead to extend the analysis to fuzzy environments. This presentation is then concerned with decision-making methods in an environmental management and planning, where multiple conflicting objectives are used under a fuzzy environment by using a niched Pareto algorithm.

Key-Words: multi-objective optimization – evolutionary algorithm – genetic search method - fuzzy data - environmental management – water resources and forest planning.

1 Introduction

This paper introduces to the environmental management and planning problems by using evolutionary¹ multi-objective optimization algorithms. Natural genetic and natural selection based algorithms (GA's) belong to this class of methods and consist in search procedures². GA's are

flexible and effective methods for solving complex real life optimization problems. GA's have been adapted to multi-objective optimization problems where all objectives are optimized simultaneously and where a Pareto front of optimal solutions is approximated (e.g., the tradeoff between the sustainability of groundwater use and economic development [5]).

Evolutionary methods have been used to solve large scale real world eco-environmental problems, such as the irrigation water resource for determining optimal crop patterns and irrigation water resources allocation, the optimization of

¹ Evolutionary approaches refer to search optimization algorithms inspired by the process of natural evolution. They include evolutionary programming, evolution strategies, genetic algorithms and genetic programming.

² A bees algorithm has been also proposed by Tapkan, *et al.* [24] for solving multiple objective programs. It is a

swarm based optimization algorithm inspired by the foraging behaviour of honey bees.

multi-reservoir systems for hydropower and irrigation purposes (in Reddy and Kumar, 2006 [19]), water quality management, forest planning, etc. This study is focused on water resources and forest management³, with applications using mostly GA's. An example problem is drawn from Xevi and Khan [30] to illustrate the technical pattern of such formulation. The case studies for this paper have been selected only for water resources management problems, such as with Shiyang river and Hai river basin in China, and groundwater management in the arid countries of the Arabian Peninsula⁴.

Uncertainties are in water resources and forest data and planning decisions. They are due to numerous factors, such as, a lack of information, inexact or imperfect data, statistical estimation errors, imprecisions, vagueness of qualitative judgments by the decision makers (DM's), etc. For this context, fuzzy optimization techniques have been developed in water resources and forest management [14,18,32]. Fuzziness in multi-objective optimization problems may be the aspiration values of the objectives, the limit values for resources in the constraints with tolerance threshold, fuzzy coefficients in the objectives and constraints.

2 Multi-objective Optimization

2.1 Nonfuzzy multi-objective optimization

The classical maximizing linear programming (LP) problem states

maximize $z = \mathbf{c}^T \mathbf{x}$, ($\mathbf{c}, \mathbf{x} \in \mathbb{R}^n$) s.t. $\mathbf{x} \in X$ where

the feasible region $X = \{ \mathbf{x} \in \mathbb{R}^n \mid \mathbf{A}\mathbf{x} \leq \mathbf{b}, \mathbf{x} \geq \mathbf{0} \}$,

with ($\mathbf{A} \in \mathbb{R}^{m \times n}$, $\mathbf{b} \in \mathbb{R}^m$, $\mathbf{x} \in \mathbb{R}^n$) is defined by all the constraints.

³ In the literature, other multi-objective environmental applications are with energy problems, solid waste management, air quality, fisheries management, agricultural land use, etc.

⁴ Other case studies are the Fengman reservoir (Sonhuha river) in China by Chuntian and Chau [3], the Xingkaihu Lake Irrigation District in China by Zhou, *et al.* [33], the Bhadra reservoir system in India by Reddy and Kumar [19], the multi-reservoir system in Goldvari river sub basin in India by Regular and Raj [20], the Bagmati river basin in Nepal by Onta, *et al.* [17], the Rio Colorado river in Argentina ([4], pp. 243-280), etc.

2.1.1 Multiple objective formulation and solution

In practice, the decision makers (DM's) are confronted to multiple objectives. The multi-objective linear problem (MOLP) is

maximize $\mathbf{Z}(\mathbf{x}) = \mathbf{C}_{k \times n} \mathbf{x}$ s.t. $\mathbf{x} \in X$,

where $\mathbf{Z}(\mathbf{x})$ states a k -vector valued objective function $(z_1(\mathbf{x}), z_2(\mathbf{x}), \dots, z_k(\mathbf{x}))^T$.

Definition 1. Let $\{ \text{maximize } \mathbf{Z}(\mathbf{x}) \mid \mathbf{x} \in X \}$ be a vector-maximum problem, $\hat{\mathbf{x}} \in X$ is an efficient Pareto optimal solution, if and only if, there is no $\mathbf{x} \in X$ such that $z_i(\mathbf{x}) \geq z_i(\hat{\mathbf{x}})$ ($i \in \mathbb{N}_k$) and $z_i(\mathbf{x}) > z_i(\hat{\mathbf{x}})$ for at least one i .

2.1.2 Pareto optimal solution search using genetic algorithms

Genetic algorithms (GA's) are stochastic search techniques. Their procedures are inspired from the genetic processes of biological organisms by using encodings and reproduction mechanisms [6,8]. These principles may be well adapted to more complex real-world optimization problems. Let $P(t)$ be a population of potential solutions at generation t , and new individuals (or offspring) $C(t)$, the pseudo-code of a simple algorithm is the following.

```

1  begin          /* initial random population */
2  t:=0
3  generate initial P(t)
4  evaluate fitness of P(t)
5  while (NOT finished) do;
6  begin          /* new generation */
7  for population Size/2 do;
8  begin          /* reproduction cycle */
9  select two individuals for mating;
10 recombine P(t) to yield offspring C(t);
11 evaluate P(t+1) from P(t) and C(t);
12 t:=t+1;
13 end if population has converged then
14 finished:=TRUE
15 end
16 end

```

An initial population of individuals (chromosomes) is generated at random, and will evolve over successive improved generations towards the global optimum. Usually, a gene has converged when 95% of the population has the same value, and the population has converged when all the genes have converged. There are three types of operators for the reproduction phase: the selection

operator that creates new individuals, the crossover operator that creates new individuals by combining parts of strings of two individuals and the mutation that make one or more changes in a single individual string.

Real optimization problems often require the identification of multiple optima due to multivariate objective functions and multiple objective functions. In this study, the evolutionary GA's are used to approximate the Pareto-optimal set in the objective function space.

2.1.3 Niche Pareto Genetic Algorithm

To sample non-dominated solutions from the Pareto-optimal set it is important to maintain the diversity of solutions which can be lost due to the stochastic selection process of a simple GA procedure. Niching methods have been introduced to reduce the effect of the "random genetic drift" and to preserve the genetic diversity of the optimal solutions. Niching is based on the mechanics of natural ecosystems⁵. Goldberg and Richardson [9] suggested the use of a sharing function to estimate the number of solutions belonging to each optimum, such as

$$\text{sh}(d_{ij}) = \begin{cases} 1 - (d_{ij} / \sigma_{share})^\alpha, & \text{if } d_{ij} < \sigma_{share} \\ 0, & \text{otherwise} \end{cases}$$

where d_{ij} is a similarity metric between individuals i and j , σ_{share} the threshold of dissimilarity and α , a constant which regulates the shape of the function. The niche count m_i approximating the number of individuals that share the fitness f_i is $m_i = \sum_{j=1}^N \text{sh}(d_{ij})$, where N is the population size.

The Niche Pareto Genetic Algorithm (NPGA) extends the basic GA to multiple objectives optimization problem with two additional genetic operators: the Pareto domination ranking and fitness sharing [7,9,10]. The Pareto domination ranking⁶ and tournament competitions help for deciding which candidates should go to the next generation. The fitness sharing operator contributes to maintain

⁵⁵ A niche can be viewed as a subspace in the environment that can support different types of life [22].

⁶ A design dominates another design if it is at least equal in all the objectives and better than one another in at least one objective. The Pareto domination rank of an individual design is the number of designs that dominate it [7].

diversity in the population of solutions. Erickson, *et al.* [7] show a modified flowchart corresponding to the NPGA. Thereafter, the modified algorithm is applied to groundwater quality management problems

2.2 Fuzzy Multiobjective Optimization

2.2.1 Fuzzy LP problem

A fuzzy single objective FLP may be

$$\text{maximize } \widetilde{\mathbf{c}}^T \mathbf{x} \text{ s.t. } \mathbf{A}_i \mathbf{x} \preceq b_i \ (i \in \mathbb{N}_m), \mathbf{x} \geq \mathbf{0},$$

where $\widetilde{\text{maximize}}$ means "improve reaching some aspiration level" and where the fuzzy inequality \preceq means "roughly smaller than". More generally, we may introduce fuzzy b_i 's coefficients, such that we may write:

$$\text{maximize } \widetilde{\mathbf{c}}^T \mathbf{x} \text{ s.t. } \mathbf{A} \mathbf{x} \preceq \widetilde{\mathbf{b}}, \mathbf{x} \geq \mathbf{0}.$$

2.2.2 Solving a fuzzy multiobjective LP by using crisp equivalent models

Given the fuzzy multi-objective problem

$$\text{maximize } \mathbf{C} \mathbf{x} \succeq \mathbf{Z} \text{ s.t. } \mathbf{A} \mathbf{x} \leq \mathbf{b}, \mathbf{x} \geq \mathbf{0}$$

with fuzzy objectives and crisp constraints. The resolution may consist in solving successive single objective LP's by using each objective:

$$\text{maximize } \mathbf{C}_i \mathbf{x} \ (i \in \mathbb{N}_k).$$

Using the payoff Table 1, we can obtain lower and upper bounds L_i 's and U_i 's such that

$$L_i = \min \{z_1(\hat{\mathbf{x}}^i), z_2(\hat{\mathbf{x}}^i), \dots, z_k(\hat{\mathbf{x}}^i)\},$$

$$U_i = \max \{z_1(\hat{\mathbf{x}}^i), z_2(\hat{\mathbf{x}}^i), \dots, z_k(\hat{\mathbf{x}}^i)\}.$$

Table 1: Payoff table with k objectives

Solution	Objective value			
	$z_1(\mathbf{x})$	$z_2(\mathbf{x})$	\dots	$z_k(\mathbf{x})$
$\hat{\mathbf{x}}^1$	$z_1(\hat{\mathbf{x}}^1)$	$z_2(\hat{\mathbf{x}}^1)$	\dots	$z_k(\hat{\mathbf{x}}^1)$
$\hat{\mathbf{x}}^2$	$z_1(\hat{\mathbf{x}}^2)$	$z_2(\hat{\mathbf{x}}^2)$	\dots	$z_k(\hat{\mathbf{x}}^2)$
\dots	\dots	\dots	\dots	\dots
$\hat{\mathbf{x}}^k$	$z_1(\hat{\mathbf{x}}^k)$	$z_2(\hat{\mathbf{x}}^k)$	\dots	$z_k(\hat{\mathbf{x}}^k)$

The linear membership functions (MF's) $\mu_{\hat{G}_i} (i \in \mathbb{N}_k)$ are expressed by

$$\mu_{\tilde{G}_i}(\mathbf{x}) = \begin{cases} 1, & \mathbf{C}_i \mathbf{x} \geq U_i \\ (\mathbf{C}_i \mathbf{x} - L_i) / (U_i - L_i), & \mathbf{C}_i \mathbf{x} \in (L_i, U_i) \\ 0, & \mathbf{C}_i \mathbf{x} \leq L_i \end{cases}$$

The fuzzy set of the objectives⁷ is $G = \bigcap_{i=1}^k G_i$ and $\mu_G(\mathbf{x}) = \bigwedge_{i=1}^k \mu_{G_i}(\mathbf{x})$. The decision set is defined by $D = G \cap X$. The optimal solution is an efficient solution, which is obtained for the greatest degree α of satisfaction for which the program is maximize α s.t. $(\mathbf{C}_i \mathbf{x} - L_i) / (U_i - L_i) \geq \alpha$,

with $i \in \mathbb{N}_k$, $\mathbf{x} \in X$, $\alpha \in (0, 1]$.

In the constrained method, the problem is transformed to a partially FLP problem with only one of the k objective functions, the remaining $k-1$ fuzzy objectives being placed into the set of constraints. Choosing the first objective and transferring the other objectives yields

$$\begin{aligned} & \text{maximize } z_1(\mathbf{x}) = \mathbf{C}_1 \mathbf{x} \\ & \text{s.t. } \quad \mathbf{C}_j \mathbf{x} \geq z_j^U \quad (j \in \mathbb{N}_k \setminus \{1\}), \\ & \quad \mathbf{A} \mathbf{x} \leq \mathbf{b}, \\ & \quad \mathbf{x} \geq \mathbf{0}, \end{aligned}$$

where the aspiration level equals the upper value of z_1^U with a tolerance of $z_1^U - z_1^L$. The MF's of the objectives are defined by

$$\mu_{\tilde{G}_i}(\mathbf{C}_i \mathbf{x}) = \begin{cases} 1, & \mathbf{C}_i \mathbf{x} \geq z_i \\ (\mathbf{C}_i \mathbf{x} - z_i^L) / (z_i^U - z_i^L), & \mathbf{C}_i \mathbf{x} \in (z_i^L, z_i^U) \\ 0, & \mathbf{C}_i \mathbf{x} \leq z_i^L \end{cases}$$

Then we have to solve the parametric programming problem

$$\begin{aligned} & \text{maximize } z_1(\mathbf{x}) = \mathbf{C}_1 \mathbf{x} \\ & \text{s.t. } \quad \mathbf{C}_j \mathbf{x} \geq z_j^U - \alpha(z_j^U - z_j^L) \quad (j \in \mathbb{N}_k \setminus \{1\}), \\ & \quad \mathbf{A} \mathbf{x} \leq \mathbf{b}, \\ & \quad \mathbf{x} \geq \mathbf{0}. \end{aligned}$$

This programming technique will provide a fuzzy decision dependent on the preference parameter α .

⁷ Other real-valued functions have been proposed in the literature: a weighted sum of objectives $\sum_{i=1}^k \alpha_i (z_i(\mathbf{x}))^\beta$, $\alpha_i, \beta_i > 0$ or a product of objectives $\prod_{i=1}^k \alpha_i (z_i)$. This aggregation may also be based on the DM's preferences with utility functions.

2.2.3 Direct solution method via metaheuristic algorithms

Baykasoglu and Göçken [1, 2] proposed a direct solution method (DSM) for solving fuzzy multi-objective optimization problems to avoid the inconveniences of a transformation into equivalent crisp programs. A ranking method is used for fuzzy numbers to rank the objective values and to determine the feasibility of the constraints. Thereafter, a meta-heuristic algorithm is carried out for searching efficient solutions [24].

2.3 Multi-objective water resource example problem

The following model for water resources management is drawn from Xevi and Khan [30]⁸. This model is a nodal network that connects supply nodes (e.g., reservoir) to demand nodes (e.g., drink water from urban areas, irrigation for crops). The links connecting the nodes include irrigation canals and rivers. Fig. 1 (in Appendix A) illustrates a simple 3-node example.

The model formulation in Table 2 consists in three objectives and six constraints. There are two economic objectives (i.e., maximizing net returns and minimizing variable cost) and one environmental objective (i.e., minimizing the supplementary groundwater pumping requirements) to avoid groundwater mining and pollution of aquifers [30]. Physical and environmental constraints are imposed on the system: a continuity equation (4) for each node, supposing no storage; the total water use for irrigation areas in (5) should not exceed an allocation, each month; the sum of all crops areas in (6) should not exceed target flows, in each month; environmental flows in (7) should be greater or equal to the target flows; total pumping from the irrigation area should be less or equal to the allowable pumping; the auxiliary equations (9) are used to restrict the minimum cropped area.

⁸ The formulation of a water pollution control problem was presented by Sakawa and Seo, 1980 [21], with application to Osaka City, Japan. (See also, Lai and Huang, 1994 [13], pp. 119-123).

Table 2: Water resource management example problem [30]

<p><i>Objectives</i></p> <ul style="list-style-type: none"> ● maximize $NR = \sum_c CGM(c) \times X(c) - \sum_c \sum_m \{ WREQ(c, m) \times X(c) \times C_w - C_p \sum_c \sum_m P(c, m) \}$ (1) ● minimize $VC = \sum_c \sum_m X(c) \times WREQ(c, m) \times C_w + \sum_c X(c) \times Vcost(c)$ (2) ● minimize $TP = \sum_c \sum_m P(c, m)$ (3) 	<p><i>List of parameters</i></p> <p>Allocation(m): water allocation for irrigation area; CGM(c): gross margin for crop; C_p : cost of groundwater; C_w : total cost of water per unit volume; Env_f(m): environmental flow; Environmental flow (m): target environmental flow; mArea: minimum crop area; NR: net returns; P(c, m): volume of groundwater pumping and delivery; Pump(m): allowable pumping in the irrigated areas; Q(i, j): flow of water from node i to node j; TP: total supplementary groundwater pumping requirements to meet crop demand from the irrigated area; Tarea: total irrigable farm area; VC: variable cost; Vcost(c): variable cost (such as fertilizer and pesticides) per ha other than water cost; WREQ(c, m): requirement for crops; X(c): area of crop; Y(c): binary variable for crops.</p> <p><u>Nota</u>: the arguments c and m are for crops and for months, respectively.</p>
<p><i>Constraints</i></p> <ul style="list-style-type: none"> ● $\sum_j Q(i, j) = \sum_k Q(k, i)$ (4) ● $\sum_c X(c) \times WREQ(c, m) \leq Allocation(m)$ (5) ● $\sum_c X(c) = TArea$ (6) ● $Env_f(m) \geq Environmental\ flow(m)$ (7) ● $\sum_c P(c, m) \leq Pump(m)$ (8) ● $-X(c) + mArea \leq TArea \times Y(c),$ $X(c) \leq TArea \times (1 - Y(c))$ (9) 	

3 Modeling Environmental management Problems

In this study, the management and planning problems are illustrated for two main environmental areas: water resources and forest [11,27,29].

3.1 Model formulation

The standard formulation of the model concerns the variables (or parameters), the multiples objectives and the constraints. A distinction is made between the state and the decision variables. The set of the state variables (state vector) for a given system aims at describing the system and all its elements (e.g., area of forest land, machinery, plant species, labor force, budget, etc.) [32]. The variable decisions are under the control of the DM's and can influence the system. This set of feasible parameters is constrained by budget limits, available labor force and machinery, etc. The multiple objectives for

water resources and forest management are described in Table 3. Different types of objectives are considered: the economic objectives (e.g., output of groundwater, benefits and costs, labor employment, hydropower production in water resources, timber production in forestry); physical objectives (e.g., irrigation releases); environmental and ecological objectives (e.g., aquifer yield, BOD discharge, TDS concentration, groundwater salinity in water resources, wildlife habitat condition, in forest management; social health and education objectives (e.g., food production, employment possibilities, health risk, environmental awareness). The constraints are inequalities and equalities that determine the set of the admissible decisions. The constraints can be divided into physical, economic and environmental constraints as in Table 3. Thus, the physical constraints are limitations such as water level, turbine releases for multi-reservoir systems.

Table 3: Objectives and constraints in water resources and forest management problems

Literature	Objectives	Constraints
<i>Water resources management problem</i>		
<p>Onta, <i>et al.</i> (1991) [17]; Makowski & Somlyody (2000) [15]; Yang, <i>et al.</i> (2001) [31]; Ericksson, <i>et al.</i> (2002) [7]; Cohon (2003) [4]; Raju & Duckstein (2003) [18]; Weng (2005) [28]; Dawoud (2006) [5]; Reddy & Kumar (2006) [19]</p>	<p>●Economic objectives : 1) <u>maximize</u> economic output of groundwater use ; 2) <u>maximize</u> economic output of industries; 3) <u>maximize</u> GDP; 4) <u>maximize</u> benefits from hydropower generation; 5) maximize net benefits from agricultural; 6) <u>maximize</u> the ratio benefits to costs; 7) <u>maximize</u> employment of labour; 8) <u>maximize</u> food grains production; 9) <u>minimize</u> cost; 10) <u>minimize</u> investment in water development; 11) <u>minimize</u> net value of groundwater depletion mitigation cost.</p> <p>●Physical objectives (in multi-reservoir systems): 1) <u>maximize</u> irrigation releases; 2) <u>maximize</u> hydropower production; 3) <u>maximize</u> the irrigated cropped area; 4) <u>minimize</u> the irrigation deficit.</p> <p>●Environmental objectives: 1) <u>maximize</u> aquifer yield; 2) <u>maximize</u> cleanup time; 3) <u>minimize</u> BOD (biological oxygen demand) discharge; 4) <u>minimize</u> concentration (in total dissolved solids (TDS)) increment in groundwater; 5) <u>minimize</u> the air pollution (total amount of SO₂); 6) <u>minimize</u> the water pollution (dissolved oxygen (DO) and ammonia (NH₄) concentrations); 7) <u>minimize</u> groundwater salinity.</p> <p>●Social, health and educational objectives: 1) <u>maximize</u> food production; 2) <u>minimize</u> health risk.</p>	<p>●Physical constraints: 1) water level; 2) water resources; 3) maximum surface availability; 4) maximum groundwater availability; 5) crop water requirement; 6) maximum area availability; 7) crop area continuity; 8) forestry; 9) drawdown; 10) surface water balance; 11) turbine release (for multi-reservoir system); 12) irrigation release; 13) reservoir storage; 14) hydrologic continuity for all reservoirs.</p> <p>●Economic constraints: 1) water demand; 2) microeconomic constraints; 3) expenditures; 4) agricultural production requirement.</p> <p>●Environmental constraints: 1) animal husbandry and fishery; 2) BOD discharge; 3) water quality.</p>
<i>Forest management problem</i>		
<p>Steuer & Schuler, (1979) [23], Mendoza, <i>et al.</i> (1993) [16], Teclé, <i>et al.</i> (1998) [25]; Raju & Duckstein (2003) [18]; Weintraub & Romero (2006) [26]; Zadnik Stirn (2006) [32]; Kennedy, <i>et al.</i> (2008) [12]</p>	<p>●Economic objectives : 1) <u>maximize</u> net present value ; 2) <u>maximize</u> timber production ; 3) <u>maximize</u> on-site merchandable timber volume ; 4) <u>maximize</u> forage production ; 5) <u>maximize</u> herbage production ;</p> <p>●Environmental objectives : 1) <u>maximize</u> water yield ; 2) <u>maximize</u> wild life habitat condition ; 3) <u>minimize</u> sediment yield.</p> <p>●Social and educational objectives: 1) promotion of environmental awareness; 2) education about flora and fauna.</p>	<p>●Physical constraints: 1) acreage limitations; 2) timber harvesting yield.</p> <p>●Economic constraints: 1) budget limitation.</p> <p>●Environmental constraints: 1) bird habitat; 2) land; 3) sediment yield; 4) fire danger.</p>

Table 4: Environmental selected case studies in water resources management

<i>Case study</i>	<i>Location and characteristics</i>	<i>Problems and drawbacks</i>	<i>Policies and programming method</i>
Shiyang river Yang, <i>et al.</i> , (2001) [31]	<ul style="list-style-type: none"> ●Location: northwestern China ●Characteristics: 1) a sediment fillen graben of 30,000 km² area; 2) annual average precipitation of 100-250 mm; 3) potential evaporation of 2000-3000 mm; 4) about 65% of water coming from the precipitation and 35% from groundwater. 	<ul style="list-style-type: none"> ●Problems: 1) Extensive water uses begin in the 1950s; 2) overexploitation of groundwater ●Drawbacks: 1) conflicts between water supply and water demand; 2) continuous drawdown of the groundwater level; 3) deterioration of water quality; 4) withering of vegetation; 5) soil desertification and salinization. 	<ul style="list-style-type: none"> ●Policies: 1) maintain the current water utilization; 2) perform a conjunctive management of groundwater and surface water; 3) minimize the groundwater deterioration; 4) meet the increasing water demand of human, livestock, industry and forestry users; 5) achieve economic, best social and ecological values of water uses. ●Programming method: multi-objective optimization model
Hai river Weng, (2005) [28]	<ul style="list-style-type: none"> ●Location: northern part of China ●Characteristics: 1) basin area of 189,000 km²; 2) semi-humid climate with uneven rainfall distribution (average precipitation of about 550 mm); 3) about 10% of China grain output, a center of various industrial activities, a population of 110 millions in 1994. 	<ul style="list-style-type: none"> ●Problems: 1) rapid economic growth wide variety of industries; 2) substantial changes in the water demand; 3) few water treatment facilities ●Drawbacks: 1) water deficit; 2) scarce of water resources; 3) increase in of water area; 4) competition of other uses; 5) water pollution (urban population growth and industry); 6) wastewater discharged to the river. 	<ul style="list-style-type: none"> ●Policies: 1) water saving policy (controlling, leakage, promoting re-use of water, etc.); 2) protection of water resources (reducing water pollution, building waste water infrastructure, charging rational prices); 3) South-north water transfer project ●Programming method: 1) microeconomic multiobjective water resource model; 2) multiobjective optimization component; 3) a stepwise multiobjective programming algorithm; 4) scenarios.
GCC Groundwater Dawoud, (2006) [5]	<ul style="list-style-type: none"> ●Location: Arabian Peninsula of the countries: Bahrain, Kuwait, Oman, Qatar, Saudi Arabia, The United Emirates. ●Characteristics: 1) total land area of 2,7Mkm², population over 30M.; 2) arid environment, rare rainfall, high evaporation rates, limited non-renewable groundwater resources; 3) the agriculture accounts for 85% of all water uses. 	<ul style="list-style-type: none"> ●Problems: 1) severe water shortage; 2) increasing water demands; 3) water deficit increases; 4) insufficient available water supplies on renewable basis. ●Drawbacks: 1) water quality deterioration; 2) saline water intrusion into fresh aquifer systems. 	<ul style="list-style-type: none"> ●Policies: 1) minimize the drawdown of the water table at any selected local area; 2) act over groundwater exploitation patterns, search for alternative sources of water supply; 3) increase the groundwater aquifer yield; 4) maximize the outcome from groundwater water use; 5) minimize the groundwater salinity. ●Programming method: multiobjective optimization.

3.2 Environmental water resources case studies

Environmental case studies in water resources have been selected for this introductory approach: two are river basins northern of China and one illustrates the management of groundwater in the arid countries of the Arabian Peninsula. In Table 4, the characteristics of the case studies are compared. The main problems and drawbacks are mentioned. The chosen policies by authorities result with some details.

4 Conclusion

The importance of water resources and forest management is proved by numerous applications in the environmental literature. DM's aim at sustainable solutions. They are faced to long term multi-objective planning problems for which data are imprecise and judgments are vague. Therefore most decision-making systems are based on fuzzy evolutionary multi-objective optimization methods. This introductory study is used adequate methods and examples with selected case studies in water resource and forest management.

Appendix A Illustrative example of a water resources network

The illustrative example by Xevi and Khan, 2005 [30]⁹ is a network of three nodes (See Fig. 1): node 1 is a reservoir (i.e., supply side), node 2 is for water distribution, node 3 is the irrigation area (i.e., demand side) for six crops (e.g., barley, canola, maize, oats, rice and wheat). Supplementary groundwater pumping are required to meet the crop demand if the surface water supplies are not sufficient. The continuity equations for this example are shown in Table 5.

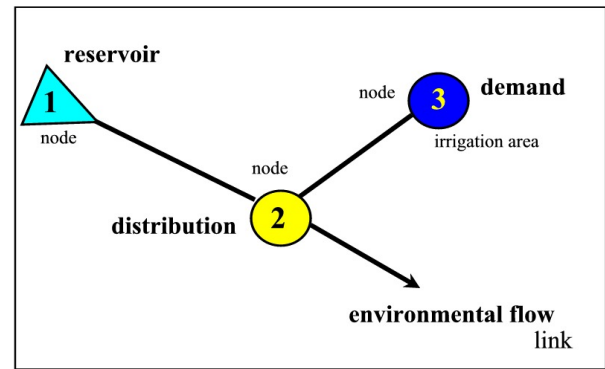


Fig. 1: Illustrative water resource network.

Rainfall and reference evapo-transpiration data are shown in Fig. 2 for dry seasons¹⁰. Using the three objective functions and the constraints of the optimization model, Xevi and Khan (2005) [30] determine a payoff matrix and the corresponding crop mix in Table 6. The elements of the payoff matrix are obtained by optimizing each objective individually. Thus the elements of the first row are obtained by maximizing net returns. The optimal values for each individual objective are in bold character. The results illustrate the trade-offs between the objectives, and we can observe the similarities between the policies of minimizing cost and minimizing total pumping. Thereafter, a weighted goal programming model is used for this example. The model is defined to minimize undesirable deviations from defined target values¹¹ [30].

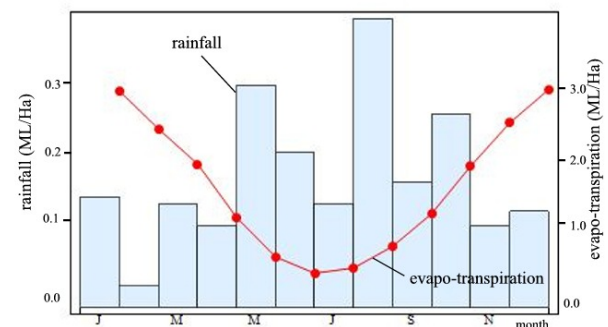


Fig. 2: Rainfall and reference evapo-transpiration for dry seasons.

⁹ Regulwar and Raj, 2009 [20] formulated a multi-reservoir system with 4 reservoirs and a barrage in Godavari river sub basin in Maharashtra State, India. A schematic representation of the physical system is proposed by the authors.

¹⁰ The study by Xevi and Khan, 2005 [30] is also concerned with average and wet seasons.

¹¹ The complete results of the goal programming and sensitivity analysis are in [30].

Table 5: Continuity equations of the illustrative example.

Continuity equations	List of parameters
$\bullet \text{IRR_3}(m) + \text{Pump}(m) = \sum_c \text{X}(c) \times \text{WREQ}(c, m) \quad (10)$	Chn_l (link(.)): channel length; Chn_losses (link(.)): channel seepage; Env_f (m): environmental flow; IRR_3 (m): surface water available at node 3; link (i,j): link joining node i to node j; Pump (m): allowable pumping; S_1 (m): reservoir supply; w_2 (m): surface water available at node 2; WREQ (c,m): water requirements for crops; X (c): area of crop. <u>Nota:</u> the arguments c and m are for crops and months, respectively.
$\bullet w_2(m) = S_1(m) - \text{Chn_losses}(\text{link}(1,2)) \times \text{Chn_l}(\text{link}(1,2)) \quad (11)$	
$\bullet w_2(m) - \text{Env_f}(m) = \text{IRR_3}(m) + \text{Chn_losses}(\text{link}(2,3)) \times \text{Chn_l}(\text{link}(2,3)) \quad (12)$	

Table 6: Optimal payoff matrix and crop-mix for dry seasons

Goal	Payoff matrix			Crop-mix (Ha)					
	Net Revenue (\$)	Total Cost (\$)	Total Pumping (ML)	Barley	Canola	Maize	Oats	Rice	Wheat
Net revenue	34,348,685	20,180,526	16632	0	19,518	4693	1,000	4,789	0
Total cost	26,107,450	14,873,443	0	0	1,000	4,592	10,605	0	13,803
Total pumping	27,032,049	15,569,178	0	1,000	1,000	5,045	10,605	1,000	11,350

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