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Evolution Strategies From Scratch in Python



Evolution strategies is a stochastic global optimization algorithm.

It is an evolutionary algorithm related to others, such as the genetic algorithm, although it is designed specifically for continuous function optimization.

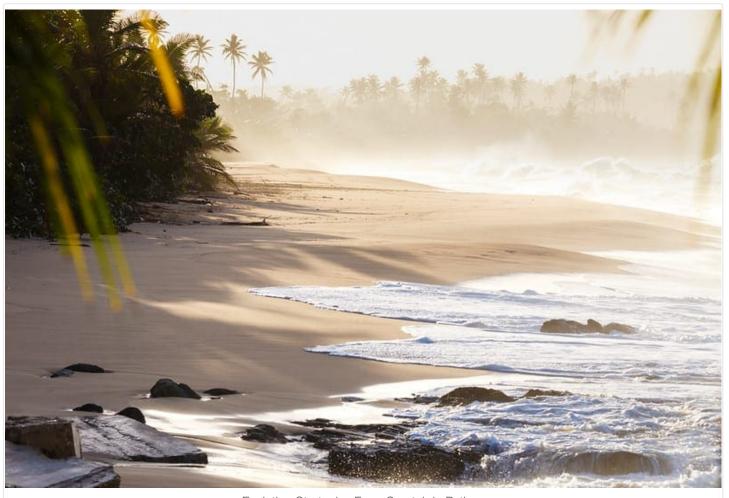
In this tutorial, you will discover how to implement the evolution strategies optimization algorithm.

After completing this tutorial, you will know:

- Evolution Strategies is a stochastic global optimization algorithm inspired by the biological theory of evolution by natural selection.
- There is a standard terminology for Evolution Strategies and two common versions of the algorithm referred to as (mu, lambda)-ES and (mu + lambda)-ES.
- How to implement and apply the Evolution Strategies algorithm to continuous objective functions.

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Let's get started.



Evolution Strategies From Scratch in Python Photo by Alexis A. Bermúdez, some rights reserved.

Tutorial Overview

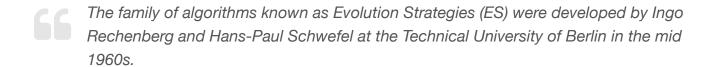
This tutorial is divided into three parts; they are:

- 1. Evolution Strategies
- 2. Develop a (mu, lambda)-ES
- 3. Develop a (mu + lambda)-ES

Evolution Strategies

Evolution Strategies, sometimes referred to as Evolution Strategy (singular) or ES, is a stochastic global optimization algorithm.

The technique was developed in the 1960s to be implemented manually by engineers for minimal drag designs in a wind tunnel.



Page 31, Essentials of Metaheuristics, 2011.

Evolution Strategies is a type of evolutionary algorithm and is inspired by the biological theory of evolution by means of natural selection. Unlike other evolutionary algorithms, it does not use any form of crossover; instead, modification of candidate solutions is limited to mutation operators. In this way, Evolution Strategies may be thought of as a type of parallel stochastic hill climbing.

The algorithm involves a population of candidate solutions that initially are randomly generated. Each iteration of the algorithm involves first evaluating the population of solutions, then deleting all but a subset of the best solutions, referred to as truncation selection. The remaining solutions (the parents) each are used as the basis for generating a number of new candidate solutions (mutation) that replace or compete with the parents for a position in the population for consideration in the next iteration of the algorithm (generation).

There are a number of variations of this procedure and a standard terminology to summarize the algorithm. The size of the population is referred to as *lambda* and the number of parents selected each iteration is referred to as *mu*.

The number of children created from each parent is calculated as (*lambda / mu*) and parameters should be chosen so that the division has no remainder.

- mu: The number of parents selected each iteration.
- lambda: Size of the population.
- lambda / mu: Number of children generated from each selected parent.

A bracket notation is used to describe the algorithm configuration, e.g. (mu, lambda)-ES. For example, if mu=5 and lambda=20, then it would be summarized as (5, 20)-ES. A comma (,) separating the mu and lambda parameters indicates that the children replace the parents directly each iteration of the algorithm.

• (mu, lambda)-ES: A version of evolution strategies where children replace parents.

A plus (+) separation of the mu and lambda parameters indicates that the children and the parents together will define the population for the next iteration.

• (mu + lambda)-ES: A version of evolution strategies where children and parents are added to the population.

A stochastic hill climbing algorithm can be implemented as an Evolution Strategy and would have the notation (1 + 1)-ES.

This is the simile or canonical ES algorithm and there are many extensions and variants described in the literature.

Now that we are familiar with Evolution Strategies we can explore how to implement the algorithm.

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Develop a (mu, lambda)-ES

In this section, we will develop a *(mu, lambda)-ES*, that is, a version of the algorithm where children replace parents.

First, let's define a challenging optimization problem as the basis for implementing the algorithm.

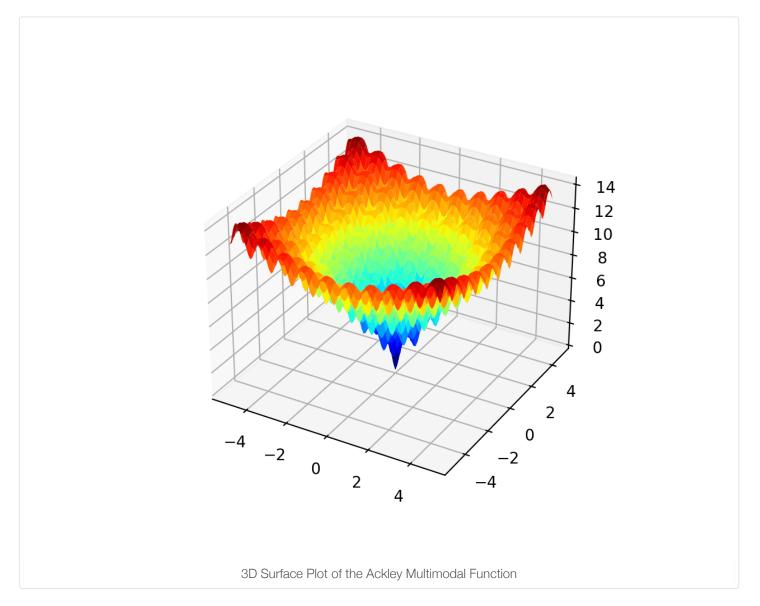
The Ackley function is an example of a multimodal objective function that has a single global optima and multiple local optima in which a local search might get stuck.

As such, a global optimization technique is required. It is a two-dimensional objective function that has a global optima at [0,0], which evaluates to 0.0.

The example below implements the Ackley and creates a three-dimensional surface plot showing the global optima and multiple local optima.

```
# ackley multimodal function
  from numpy import arange
3 from numpy import exp
4 from numpy import sqrt
5 from numpy import cos
6 from numpy import e
  from numpy import pi
8 from numpy import meshgrid
9 from matplotlib import pyplot
10 from mpl_toolkits.mplot3d import Axes3D
11
12 # objective function
13 def objective(x, y):
   return -20.0^{\circ} exp(-0.2 * sqrt(0.5 * (x**2 + y**2))) - exp(0.5 * (cos(2 * pi * x) + cos(
14
15
16 # define range for input
17 r_min, r_max = -5.0, 5.0
18 # sample input range uniformly at 0.1 increments
19 xaxis = arange(r_min, r_max, 0.1)
20 yaxis = arange(r_min, r_max, 0.1)
21 # create a mesh from the axis
22 x, y = meshgrid(xaxis, yaxis)
23 # compute targets
24 results = objective(x, y)
25 # create a surface plot with the jet color scheme
26 figure = pyplot.figure()
27 axis = figure.gca(projection='3d')
28 axis.plot_surface(x, y, results, cmap='jet')
29 # show the plot
30 pyplot.show()
```

Running the example creates the surface plot of the Ackley function showing the vast number of local optima.



We will be generating random candidate solutions as well as modified versions of existing candidate solutions. It is important that all candidate solutions are within the bounds of the search problem.

To achieve this, we will develop a function to check whether a candidate solution is within the bounds of the search and then discard it and generate another solution if it is not.

The *in_bounds()* function below will take a candidate solution (point) and the definition of the bounds of the search space (bounds) and return True if the solution is within the bounds of the search or False otherwise.

```
1 # check if a point is within the bounds of the search
2 def in_bounds(point, bounds):
3 # enumerate all dimensions of the point
4 for d in range(len(bounds)):
5 # check if out of bounds for this dimension
6 if point[d] < bounds[d, 0] or point[d] > bounds[d, 1]:
```

```
7 return False
8 return True
```

We can then use this function when generating the initial population of "lam" (e.g. lambda) random candidate solutions.

For example:

```
1 ...
2 # initial population
3 population = list()
4 for _ in range(lam):
5    candidate = None
6    while candidate is None or not in_bounds(candidate, bounds):
7    candidate = bounds[:, 0] + rand(len(bounds)) * (bounds[:, 1] - bounds[:, 0])
8    population.append(candidate)
```

Next, we can iterate over a fixed number of iterations of the algorithm. Each iteration first involves evaluating each candidate solution in the population.

We will calculate the scores and store them in a separate parallel list.

```
1 ...
2 # evaluate fitness for the population
3 scores = [objective(c) for c in population]
```

Next, we need to select the "mu" parents with the best scores, lowest scores in this case, as we are minimizing the objective function.

We will do this in two steps. First, we will rank the candidate solutions based on their scores in ascending order so that the solution with the lowest score has a rank of 0, the next has a rank 1, and so on. We can use a double call of the argsort function to achieve this.

We will then use the ranks and select those parents that have a rank below the value "mu." This means if mu is set to 5 to select 5 parents, only those parents with a rank between 0 and 4 will be selected.

```
1 ...
2 # rank scores in ascending order
3 ranks = argsort(argsort(scores))
4 # select the indexes for the top mu ranked solutions
5 selected = [i for i,_ in enumerate(ranks) if ranks[i] < mu]</pre>
```

We can then create children for each selected parent.

First, we must calculate the total number of children to create per parent.

```
1 ...
2 # calculate the number of children per parent
3 n_children = int(lam / mu)
```

We can then iterate over each parent and create modified versions of each.

We will create children using a similar technique used in stochastic hill climbing. Specifically, each variable will be sampled using a Gaussian distribution with the current value as the mean and the standard deviation provided as a "step size" hyperparameter.

```
1 ...
2 # create children for parent
3 for _ in range(n_children):
4   child = None
5   while child is None or not in_bounds(child, bounds):
6   child = population[i] + randn(len(bounds)) * step_size
```

We can also check if each selected parent is better than the best solution seen so far so that we can return the best solution at the end of the search.

```
1 ...
2 # check if this parent is the best solution ever seen
3 if scores[i] < best_eval:
4 best, best_eval = population[i], scores[i]
5 print('%d, Best: f(%s) = %.5f' % (epoch, best, best_eval))</pre>
```

The created children can be added to a list and we can replace the population with the list of children at the end of the algorithm iteration.

```
1 ...
2 # replace population with children
3 population = children
```

We can tie all of this together into a function named *es_comma()* that performs the comma version of the Evolution Strategy algorithm.

The function takes the name of the objective function, the bounds of the search space, the number of iterations, the step size, and the mu and lambda hyperparameters and returns the best solution found during the search and its evaluation.

```
# evolution strategy (mu, lambda) algorithm
   def es_comma(objective, bounds, n_iter, step_size, mu, lam):
   best, best_eval = None, 1e+10
   # calculate the number of children per parent
4
5
   n_children = int(lam / mu)
6
    # initial population
7
    population = list()
8
    for _ in range(lam):
9
    candidate = None
10
    while candidate is None or not in_bounds(candidate, bounds):
    candidate = bounds[:, 0] + rand(len(bounds)) * (bounds[:, 1] - bounds[:, 0])
11
12
    population.append(candidate)
    # perform the search
13
    for epoch in range(n_iter):
14
15
    # evaluate fitness for the population
    scores = [objective(c) for c in population]
16
17
    # rank scores in ascending order
18
    ranks = argsort(argsort(scores))
```

```
# select the indexes for the top mu ranked solutions
20
   selected = [i for i,_ in enumerate(ranks) if ranks[i] < mu]</pre>
   # create children from parents
21
22
   children = list()
23
   for i in selected:
24
   # check if this parent is the best solution ever seen
   if scores[i] < best_eval:</pre>
26
   best, best_eval = population[i], scores[i]
    print('%d, Best: f(%s) = %.5f' % (epoch, best, best_eval))
27
28
   # create children for parent
29
   for _ in range(n_children):
30
    child = None
    while child is None or not in_bounds(child, bounds):
31
32
    child = population[i] + randn(len(bounds)) * step_size
   children.append(child)
33
34
   # replace population with children
35
    population = children
    return [best, best_eval]
```

Next, we can apply this algorithm to our Ackley objective function.

We will run the algorithm for 5,000 iterations and use a step size of 0.15 in the search space. We will use a population size (*lambda*) of 100 select 20 parents (*mu*). These hyperparameters were chosen after a little trial and error.

At the end of the search, we will report the best candidate solution found during the search.

```
2 # seed the pseudorandom number generator
3 seed(1)
4 # define range for input
5 bounds = asarray([[-5.0, 5.0], [-5.0, 5.0]])
6 # define the total iterations
7 \text{ n_iter} = 5000
8 # define the maximum step size
9 step_size = 0.15
10 # number of parents selected
11 \text{ mu} = 20
12 # the number of children generated by parents
13 \ lam = 100
14 # perform the evolution strategy (mu, lambda) search
15 best, score = es_comma(objective, bounds, n_iter, step_size, mu, lam)
16 print('Done!')
17 print('f(%s) = %f' % (best, score))
```

Tying this together, the complete example of applying the comma version of the Evolution Strategies algorithm to the Ackley objective function is listed below.

```
# evolution strategy (mu, lambda) of the ackley objective function
from numpy import asarray
from numpy import exp
from numpy import cos
from numpy import e
from numpy import e
from numpy import pi
from numpy import argsort
from numpy.random import randn
```

```
10 from numpy.random import rand
11 from numpy.random import seed
12
13 # objective function
14 def objective(v):
15
   X, Y = V
   return -20.0 * \exp(-0.2 * \operatorname{sqrt}(0.5 * (x**2 + y**2))) - \exp(0.5 * (\cos(2 * pi * x) + \cos(2 * pi * x)))
16
17
18 # check if a point is within the bounds of the search
19 def in_bounds(point, bounds):
20 # enumerate all dimensions of the point
    for d in range(len(bounds)):
21
22
    # check if out of bounds for this dimension
23
    if point[d] < bounds[d, 0] or point[d] > bounds[d, 1]:
24
    return False
25
    return True
26
27 # evolution strategy (mu, lambda) algorithm
28 def es_comma(objective, bounds, n_iter, step_size, mu, lam):
29
   best, best_eval = None, 1e+10
30
   # calculate the number of children per parent
31
    n_children = int(lam / mu)
32
    # initial population
33
    population = list()
34
    for _ in range(lam):
35
    candidate = None
36
    while candidate is None or not in_bounds(candidate, bounds):
37
    candidate = bounds[:, 0] + rand(len(bounds)) * (bounds[:, 1] - bounds[:, 0])
    population.append(candidate)
38
39
    # perform the search
40
    for epoch in range(n_iter):
41
    # evaluate fitness for the population
42
    scores = [objective(c) for c in population]
43
    # rank scores in ascending order
44
    ranks = argsort(argsort(scores))
    # select the indexes for the top mu ranked solutions
45
    selected = [i for i,_ in enumerate(ranks) if ranks[i] < mu]</pre>
46
47
    # create children from parents
48
    children = list()
49
    for i in selected:
50
    # check if this parent is the best solution ever seen
    if scores[i] < best_eval:</pre>
51
    best, best_eval = population[i], scores[i]
52
    print('%d, Best: f(%s) = %.5f' % (epoch, best, best_eval))
53
54
    # create children for parent
55
    for _ in range(n_children):
    child = None
56
    while child is None or not in_bounds(child, bounds):
57
58
    child = population[i] + randn(len(bounds)) * step_size
59
    children.append(child)
60
   # replace population with children
61
    population = children
62
    return [best, best_eval]
63
64
65 # seed the pseudorandom number generator
66 seed(1)
67 # define range for input
68 bounds = asarray([[-5.0, 5.0], [-5.0, 5.0]])
69 # define the total iterations
70 \text{ n\_iter} = 5000
```

```
71 # define the maximum step size
72 step_size = 0.15
73 # number of parents selected
74 mu = 20
75 # the number of children generated by parents
76 lam = 100
77 # perform the evolution strategy (mu, lambda) search
78 best, score = es_comma(objective, bounds, n_iter, step_size, mu, lam)
79 print('Done!')
80 print('f(%s) = %f' % (best, score))
```

Running the example reports the candidate solution and scores each time a better solution is found, then reports the best solution found at the end of the search.

Note: Your results may vary given the stochastic nature of the algorithm or evaluation procedure, or differences in numerical precision. Consider running the example a few times and compare the average outcome.

In this case, we can see that about 22 improvements to performance were seen during the search and the best solution is close to the optima.

No doubt, this solution can be provided as a starting point to a local search algorithm to be further refined, a common practice when using a global optimization algorithm like ES.

```
0, Best: f([-0.82977995 \ 2.20324493]) = 6.91249
   0, Best: f([-1.03232526 \ 0.38816734]) = 4.49240
   1, Best: f([-1.02971385 \ 0.21986453]) = 3.68954
   2, Best: f([-0.98361735 \ 0.19391181]) = 3.40796
   2, Best: f([-0.98189724 \ 0.17665892]) = 3.29747
  2, Best: f([-0.07254927 \ 0.67931431]) = 3.29641
   3, Best: f([-0.78716147 \ 0.02066442]) = 2.98279
  3, Best: f([-1.01026218 - 0.03265665]) = 2.69516
   3, Best: f([-0.08851828 \ 0.26066485]) = 2.00325
10 4, Best: f([-0.23270782 0.04191618]) = 1.66518
11 4, Best: f([-0.01436704 0.03653578]) = 0.15161
12 7, Best: f([0.01247004 0.01582657]) = 0.06777
13 9, Best: f([0.00368129 \ 0.00889718]) = 0.02970
14 25, Best: f([ 0.00666975 -0.0045051 ]) = 0.02449
15 33, Best: f([-0.00072633 -0.00169092]) = 0.00530
16 211, Best: f([2.05200123e-05 1.51343187e-03]) = 0.00434
17 315, Best: f([ 0.00113528 -0.00096415]) = 0.00427
18 418, Best: f([ 0.00113735 -0.00030554]) = 0.00337
19 491, Best: f([ 0.00048582 -0.00059587]) = 0.00219
20 704, Best: f([-6.91643854e-04 -4.51583644e-05]) = 0.00197
21 1504, Best: f([ 2.83063223e-05 -4.60893027e-04]) = 0.00131
22 3725, Best: f([ 0.00032757 -0.00023643]) = 0.00115
23 Done!
24 f([0.00032757 -0.00023643]) = 0.001147
```

Now that we are familiar with how to implement the comma version of evolution strategies, let's look at how we might implement the plus version.



Develop a (mu + lambda)-ES

The plus version of the Evolution Strategies algorithm is very similar to the comma version.

The main difference is that children and the parents comprise the population at the end instead of just the children. This allows the parents to compete with the children for selection in the next iteration of the algorithm.

This can result in a more greedy behavior by the search algorithm and potentially premature convergence to local optima (suboptimal solutions). The benefit is that the algorithm is able to exploit good candidate solutions that were found and focus intently on candidate solutions in the region, potentially finding further improvements.

We can implement the plus version of the algorithm by modifying the function to add parents to the population when creating the children.

```
1 ...
2 # keep the parent
3 children.append(population[i])
```

The updated version of the function with this addition, and with a new name *es_plus()*, is listed below.

```
# evolution strategy (mu + lambda) algorithm
   def es_plus(objective, bounds, n_iter, step_size, mu, lam):
3
   best, best_eval = None, 1e+10
   # calculate the number of children per parent
5
   n_children = int(lam / mu)
6
   # initial population
7
    population = list()
8
    for _ in range(lam):
9
    candidate = None
    while candidate is None or not in_bounds(candidate, bounds):
10
11
    candidate = bounds[:, 0] + rand(len(bounds)) * (bounds[:, 1] - bounds[:, 0])
12
    population.append(candidate)
13
   # perform the search
14
   for epoch in range(n_iter):
15
    # evaluate fitness for the population
    scores = [objective(c) for c in population]
16
    # rank scores in ascending order
17
    ranks = argsort(argsort(scores))
18
   # select the indexes for the top mu ranked solutions
19
20
    selected = [i for i,_ in enumerate(ranks) if ranks[i] < mu]</pre>
21
    # create children from parents
22
    children = list()
23
    for i in selected:
```

```
# check if this parent is the best solution ever seen
25
   if scores[i] < best_eval:</pre>
26
    best, best_eval = population[i], scores[i]
    print('%d, Best: f(%s) = %.5f' % (epoch, best, best_eval))
27
28
   # keep the parent
29
   children.append(population[i])
30
   # create children for parent
31
   for _ in range(n_children):
    child = None
32
    while child is None or not in_bounds(child, bounds):
33
    child = population[i] + randn(len(bounds)) * step_size
    children.append(child)
35
36
   # replace population with children
37
    population = children
38
    return [best, best_eval]
```

We can apply this version of the algorithm to the Ackley objective function with the same hyperparameters used in the previous section.

The complete example is listed below.

```
# evolution strategy (mu + lambda) of the ackley objective function
2 from numpy import asarray
3 from numpy import exp
4 from numpy import sqrt
5 from numpy import cos
6 from numpy import e
7 from numpy import pi
8 from numpy import argsort
9 from numpy.random import randn
10 from numpy.random import rand
11 from numpy.random import seed
12
13 # objective function
14 def objective(v):
15
   X, y = V
   return -20.0 * \exp(-0.2 * \operatorname{sqrt}(0.5 * (x**2 + y**2))) - \exp(0.5 * (\cos(2 * pi * x) + \cos(2 * pi * x)))
16
17
18 # check if a point is within the bounds of the search
19 def in_bounds(point, bounds):
20 # enumerate all dimensions of the point
21
   for d in range(len(bounds)):
22
    # check if out of bounds for this dimension
23
    if point[d] < bounds[d, 0] or point[d] > bounds[d, 1]:
24
    return False
25
    return True
26
27 # evolution strategy (mu + lambda) algorithm
28 def es_plus(objective, bounds, n_iter, step_size, mu, lam):
   best, best_eval = None, 1e+10
29
   # calculate the number of children per parent
30
31
    n_children = int(lam / mu)
32
    # initial population
    population = list()
33
    for _ in range(lam):
34
35
    candidate = None
36
    while candidate is None or not in_bounds(candidate, bounds):
37
    candidate = bounds[:, 0] + rand(len(bounds)) * (bounds[:, 1] - bounds[:, 0])
38
    population.append(candidate)
```

```
# perform the search
40
   for epoch in range(n_iter):
41
   # evaluate fitness for the population
42
   scores = [objective(c) for c in population]
   # rank scores in ascending order
43
   ranks = argsort(argsort(scores))
44
45
   # select the indexes for the top mu ranked solutions
46
   selected = [i for i,_ in enumerate(ranks) if ranks[i] < mu]</pre>
47
    # create children from parents
48
    children = list()
    for i in selected:
49
   # check if this parent is the best solution ever seen
50
   if scores[i] < best_eval:</pre>
51
52
    best, best_eval = population[i], scores[i]
    print('%d, Best: f(%s) = %.5f' % (epoch, best, best_eval))
53
54
    # keep the parent
55
    children.append(population[i])
56
    # create children for parent
    for _ in range(n_children):
57
58
    child = None
59
   while child is None or not in_bounds(child, bounds):
   child = population[i] + randn(len(bounds)) * step_size
60
61
   children.append(child)
62
   # replace population with children
63
    population = children
64
   return [best, best_eval]
65
66 # seed the pseudorandom number generator
67 seed(1)
68 # define range for input
69 bounds = asarray([[-5.0, 5.0], [-5.0, 5.0]])
70 # define the total iterations
71 \text{ n\_iter} = 5000
72 # define the maximum step size
73 step_size = 0.15
74 # number of parents selected
75 \text{ mu} = 20
76 # the number of children generated by parents
77 \quad lam = 100
78 # perform the evolution strategy (mu + lambda) search
79 best, score = es_plus(objective, bounds, n_iter, step_size, mu, lam)
80 print('Done!')
81 print('f(%s) = %f' % (best, score))
```

Running the example reports the candidate solution and scores each time a better solution is found, then reports the best solution found at the end of the search.

Note: Your results may vary given the stochastic nature of the algorithm or evaluation procedure, or differences in numerical precision. Consider running the example a few times and compare the average outcome.

In this case, we can see that about 24 improvements to performance were seen during the search. We can also see that a better final solution was found with an evaluation of 0.000532, compared to 0.001147 found with the comma version on this objective function.

```
1 0, Best: f([-0.82977995 2.20324493]) = 6.91249
```

```
0, Best: f([-1.03232526 \ 0.38816734]) = 4.49240
   1, Best: f(\lceil -1.02971385 \ 0.21986453 \rceil) = 3.68954
   2, Best: f([-0.96315064 \ 0.21176994]) = 3.48942
   2, Best: f([-0.9524528 -0.19751564]) = 3.39266
   2, Best: f([-1.02643442 0.14956346]) = 3.24784
   2, Best: f(\lceil -0.90172166 \ 0.15791013 \rceil) = 3.17090
  2, Best: f([-0.15198636 0.42080645]) = 3.08431
   3, Best: f([-0.76669476 \ 0.03852254]) = 3.06365
10 3, Best: f([-0.98979547 - 0.01479852]) = 2.62138
11 3, Best: f([-0.10194792 \ 0.33439734]) = 2.52353
12 3, Best: f([0.12633886 0.27504489]) = 2.24344
13 4, Best: f([-0.01096566 \ 0.22380389]) = 1.55476
14 4, Best: f([0.16241469 \ 0.12513091]) = 1.44068
15 5, Best: f([-0.0047592 \ 0.13164993]) = 0.77511
16 5, Best: f([ 0.07285478 -0.0019298 ]) = 0.34156
17 6, Best: f([-0.0323925 - 0.06303525]) = 0.32951
18 6, Best: f([0.00901941 0.0031937 ]) = 0.02950
19 32, Best: f([ 0.00275795 -0.00201658]) = 0.00997
20 109, Best: f([-0.00204732 0.00059337]) = 0.00615
21 195, Best: f([-0.00101671 0.00112202]) = 0.00434
22 555, Best: f([ 0.00020392 -0.00044394]) = 0.00139
23 2804, Best: f([3.86555110e-04 6.42776651e-05]) = 0.00111
24 4357, Best: f([ 0.00013889 -0.0001261 ]) = 0.00053
25 Done!
26 f([ 0.00013889 -0.0001261 ]) = 0.000532
```



Further Reading

This section provides more resources on the topic if you are looking to go deeper.

Papers

Evolution Strategies: A Comprehensive Introduction, 2002.

Books

- Essentials of Metaheuristics, 2011.
- Algorithms for Optimization, 2019.
- Computational Intelligence: An Introduction, 2007.



Articles

- Evolution strategy, Wikipedia.
- Evolution strategies, Scholarpedia.

Summary

In this tutorial, you discovered how to implement the evolution strategies optimization algorithm.

Specifically, you learned:

- Evolution Strategies is a stochastic global optimization algorithm inspired by the biological theory of evolution by natural selection.
- There is a standard terminology for Evolution Strategies and two common versions of the algorithm referred to as (mu, lambda)-ES and (mu + lambda)-ES.
- How to implement and apply the Evolution Strategies algorithm to continuous objective functions.

Do you have any questions?

Ask your questions in the comments below and I will do my best to answer.

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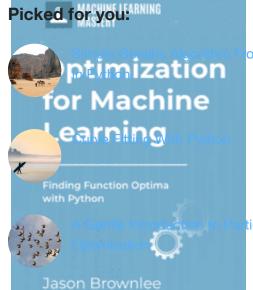
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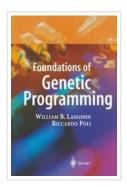
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About Jason Brownlee

Jason Brownlee, PhD is a machine learning specialist who teaches developers how to get results with modern machine learning methods via hands-on tutorials.

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Sensitivity Analysis of Dataset Size vs. Model Performance

Differential Evolution Global Optimization With Python

6 Responses to Evolution Strategies From Scratch in Python



Roya November 26, 2021 at 4:35 pm #



Hi.

Thanks a lot for the comprehensive lecture. could you please explain how can I use it in LSTM algorithm to find the best value for hyperparameters?

Do you have any python codes?



Adrian Tam November 29, 2021 at 8:34 am #



Why you would use LSTM to find hyperparameters?



Roya November 29, 2021 at 11:26 am #



I would like to use Evolution Strategies in the LSTM algorithm and make a loop for selecting the best value for LSTM parameters like dropout rate, learning rate, and so on.



Adrian Tam December 2, 2021 at 12:24 am #



That's a good example of how ES can be applied.



Stevie February 8, 2022 at 5:34 pm #



Thank you for this tutorial. Could you confirm that there are versions of ES that include recombination of parents (crossover).

I can see that in the (mu + lambda)-ES the algorithm performed 24 improvements as opposed to the other version that only did 22.

Why (mu + lambda)-ES not stop at:

2804, Best: f([3.86555110e-04 6.42776651e-05]) = 0.00111

since this was a better fitness than:

3725, Best: f([0.00032757 - 0.00023643]) = 0.00115

in the comma version.

Could you kindly explain that?

Thank you



James Carmichael February 16, 2022 at 12:34 pm #





Hi Stevie...The following resource will hopefully add clarity:

https://aicorespot.io/evolution-strategies-from-the-ground-up-in-python/

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Welcome!
I'm Jason Brownlee PhD
and I help developers get results with machine learning.
Read more

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