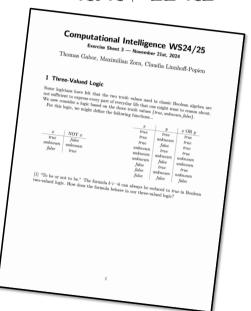




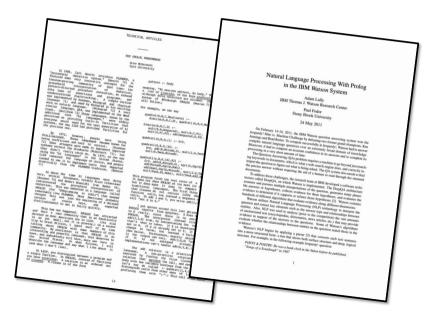
LMU Munich winter term 2024/2025

Thomas Gabor Claudia Linnhoff-Popien

writing exercise



reading exercise 2024-11-28



Which optimization algorithm is the best?

Exploration/Exploitation Dilemma

The No Free Lunch Theorem

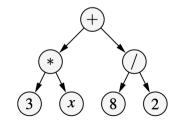
Theorem 1 (no free lunch [1, 2]). As measured by sample efficiency, i.e., the achieved minimal value of τ per evaluations of $\tau(x)$ for some new $x \in \mathcal{X}$ for finite \mathcal{X} , all optimization algorithms perform the same when averaged over all possible target functions τ . So, for any search/optimization algorithm, any elevated performance over one class of problems is exactly paid for in performance over another class.

encoding policies...

What do we need from policy encoding to run optimization algorithms?

Genetic Programming

Fig. 13.8 Parse tree of the symbolic expression (+ (*3 x) (/ 8 2))



Genetic Programming (Genetic Operators)

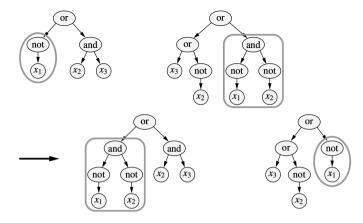


Fig. 13.9 Crossover of two sub-expressions or sub-trees

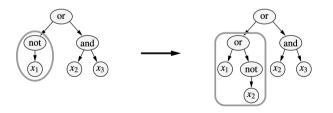


Fig. 13.10 Mutation of a sub-expression or sub-tree

The Goal Class Hierarchy

Goal Class 5: State Values

Goal Class 4: Rewards and Costs

Goal Class 3: Goal Direction

Goal Class 2: Goal Valuation

Goal Class 1: Goal Predicate

Goal Class 1.5: Multiple Goal Predicates

Goal Class 0: No Goals

Goal Class 2.5: Multiple Goal Valuation

"I know how good it is when I see it — but I have have multiple criteria!"

Multi-Objective Optimization