# Genetic Algorithms

*SEM6120 - Assignment 1*

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# Contents

# 1  Introduction

Genetic algorithms are a biologically-inspired approach to heuristic search which mimic natural selection. Unlike many other evolutionary strategies and evolutionary programming, they are not designed to solve a specific problem, but are designed to solve the problem of optimisation which is made difficult by substantial complexity and uncertainty[2].

The complexity of the task should make it such that discovering an optimum solution is a long, maybe even impossible, task. At the same time the uncertainty needs to be reduced so that the knowledge of *available* options can be increased.

The initial design for a genetic algorithm was a method for moving from one population of chromosomes to another using a form of natural selection. This algorithm also included methods for crossover, mutation and inversion. This idea of having a large population was the distinguishing feature from any past attempts which had only considered the parent and one offspring, where the offspring was simply a mutation of the parent[3].

## 1.1  Evolutionary Algorithms

As their name suggests, an evolutionary algorithm applies elements from the biological theory of evolution to the problem of optimisation. These elements include:

- Reproduction

- Mutation

- Recombination

- Selection

Typically, a population of candidate solutions are generated to which a fitness function can be applied. The population is then subject to some form of evolution, and this process is repeated until a halting criteria is met.

Genetic algorithms are a type of evolutionary algorithm with a focus on the genetic evolution of solutions. Candidate solutions for genetic algorithms, known as *chromosomes* are encoded as a series of *genes*. These genes are a representation of the choices which need to be optimised for the solution and can be as simple as a single bit or as complex as a real number, depending on the problem.

There are many other forms of both evolutionary and genetic algorithms which this report with mention in later sections.

## 1.2  Genetic Algorithms

The basic principals of genetic algorithms are to represent candidate solutions as a population of chromosomes, from this population the fittest members can be picked out and used in the next generation and to create new member of the population through reproduction and/or mutation.

This cycle repeats with the aim to produce better performing individuals in each generation until the optimum solution is either reached or gotten close

enough to that any future improvement is unnecessary or unwanted due to other constraints such as processing time. The latter of these allows a genetic algorithm to come up with a "good" solution in a reasonable amount of time.

Reproduction and mutation are an important part of genetic programming, and too of evolutionary programming. Without these parts the algorithm would quickly reach a local optimum for the initial population and would not improve past this.

## 1.3 Chromosome Representation

One of the key parts parts in implementing a genetic algorithm is the representation of chromosomes. This is very dependent of the problem the genetic algorithm needs to optimise and can have a knock on affect on the efficiency and accuracy of the algorithm.

Sometimes a simple solution is enough to represent the problem, binary strings are a commonly suggested approach. However sometimes more complex representations are required, potentially any data structure can be used as a chromosome but lists and trees are the common choices as they are easy to perform crossover[1] and mutation on.

As a very simple example, to maximise $y$ in: $y = f(x)$, one could represent the value of $x$ as a binary string, an example of which is shown in figure 1.

$$\boxed{\texttt{00101010}}$$

Figure 1: Chromosome representation as a binary string

## 1.4 Fitness Function

To fulfil the step of natural selection; the process of choosing the "best" members of a population, there needs to be a way of evaluating each chromosome, such that they can be compared to one another.

The function for doing so is known as a fitness function, which typically returns either a single number or a list of numbers, depending on the problem. Each chromosome can then be ranked in order of fitness and the top members of a population can then be selected.

As the value returned from a fitness function, with be specific to the domain it has be used within, it is necessary to rescale the fitness value to ensure uniformity when genetic algorithms are applied over several different domains at the same time.

## 1.5 Selection

Selection simulates the "survival of the fittest" nature of biology. However, it is beneficial not to keep some lesser performing members of the population to avoid getting trapped in local optimum. Most selection algorithms will introduce an element of randomness into the selection to deal with this.

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[1]A term used instead of reproduction in genetic algorithms.

Simple methods for selection typically involve randomly selecting individuals, giving those individuals with higher fitness greater chance of being selected. While others take inspiration from biology by making members of the population complete or assign individuals genders to imitate sexual reproduction.

## 1.6 Crossover

Crossover is the algorithmic approach to replicating biological reproduction and is key to genetic algorithms as it will produce new, unseen, offspring based on selected members of the population.

In its simplest form crossover is the process of taking one chromosome and splicing it with another. This can be done in several ways, but the most common is to choose a random point, known as the *crossover point*. The offspring consists of all the genes from the first parent up until the crossover point, the remaining genes then come from the second parent. As shown in figure 2.
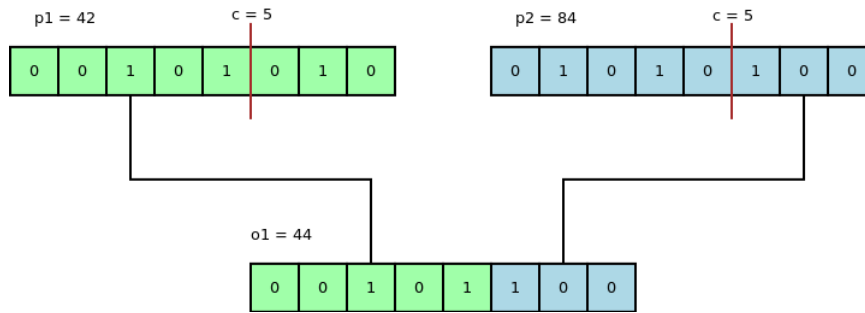


Figure 2: Crossover of parents $p1$ and $p2$ at crossover point $c$, where $c = 5$, resulting in offspring $o1$.

More complex methods revolve around the idea of having multiple crossover points and eventually it becomes more efficient to use a binary mask over the two parents, as shown in figure 3

This can lead to problems if the representation of chromosomes is complex; if, for example, each gene represents a node in the travelling salesman problem then crossover can produce routes which are invalid as nodes may be duplicated due to this process.

## 1.7 Mutation

Another method of getting variation into a population is mutation, the random change of genes within a chromosome. In genetic algorithms this is typically replicated by flipping a single bit in the chromosome.

As with crossover, mutation must be handled carefully with complex chromosome representations as it may lead to invalid chromosomes. The rate of mutation is usually kept low to avoid large amounts of variance.

## 1.8 Termination

The final problem with genetic algorithms is the problem of deciding when a result is good enough. Usually the implementation has some form of termination
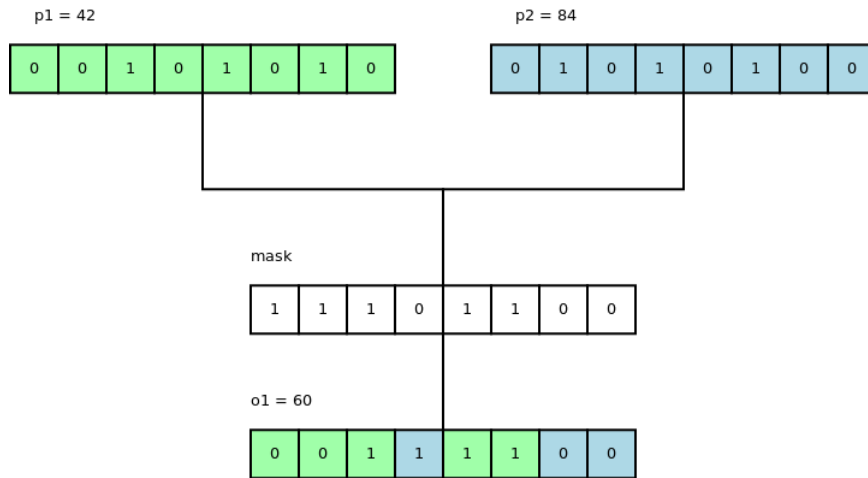
Figure 3: Crossover of parents $p1$ and $p2$ using a binary mask, resulting in offspring $o1$

criteria, this may be a time limit or number of generations or may be something more complex like when the algorithm no longer improves in fitness greatly.

Termination criteria is very specific to the problem domain. Genetic algorithms are very good at giving an approximate answer and typically bad at finding the exact optimum solution.

# 2 Previous Research into Selection Schemes

## 2.1 A Comparative Analysis of Selection Schemes used in Genetic Algorithms

**Introduction**

There have been studies into the effects of different selection algorithms on genetic algorithms. Goldberg and Deb[1] compared four methods of selection; proportional reproduction, ranking selection, tournament selection and the GENITOR algorithm[6].

**Comparison Techniques**

Selection schemes were analysed in terms of:

1. Growth ratio; the expected ratio for the members of the best class to the umber of members of the population.

2. Takeover time; the approximate number of generations it takes to converge, this gives an idea of how long it would take before mutation, rather than crossover, becomes the primary method for exploring the search space.

3. Time complexity using the standard big O measure.

These values were chosen to allow side-by-side comparison of each selection scheme and help to provide useful information as to which scheme might be correct for a certain scenario.

The growth ratio is defined in three points of generation; 1) at generation $t$ ($\phi_t$), 2) when the proportion of individuals is is insubstantial (the *early* ratio - $\phi_e$) and 3) when the best individual occupies 50% of the population (the *late* ratio - $\phi_l$).

These values are picked to give an idea of the performance in a general case for $\phi_t$; towards the beginning of convergence at $\phi_e$, where growth rates are typically high and towards the end of convergence at $\phi_l$ where growth rates are expected to be low.

**Results**

Linear ranking and binary tournament (a tournament with a pool size of two individuals) were found to have similar growth rates. Tournaments selection could produce better growth rates simply through larger pool sizes, whereas ranking selection would need a non-linear function, making them more expensive to implement and run.

Takeover times all converged in around $O(log\ n)$ generations. This is not at all surprising, given that the problem space only has a single optimum point. The authors note that this will not be the convergence of a real GA. The results of takeover time should be used to determine a rough estimate for when mutation, and not crossover, becomes the primary method of exploration.

Most interestingly the time complexities had a large range, from $O(n^2)$ to $O(n)$, with tournament selection being an $O(n)$. This is particularly interesting as tournament selection is a very easy algorithm to make parallel, this fits in with genetic algorithms nicely as they improve drastically from parallel implementation.

## 2.2 Genetic Drift in Selection Schemes

**Introduction**

Rogers and Prügel-Bennett[4] defined a method of analysing selection schemes using genetic drift, a term borrowed from biology, which describes the change in frequency of an allele (gene variation) through random sampling of the population.

Genetic drift is a phenomenon observed in genetic algorithms due to the nature of selection and, unlike analysis methods like convergence time, leads to a exact analytical solution. Though previous attempts to calculate genetic drift were often approximations or difficult to generalise to other cases, according to the authors.

**Genetic Drift**

In genetic algorithms, genetic drift is a measure of the change in fitness variation within a population and is worked out using probabilistic analysis of the selection scheme.

To analyse genetic drift, the variation of population fitness needs to be calculated. Standard variance ($\sigma^2$) is applied to the initial population of $P$ members. Each member ($\alpha$) has fitness $F_\alpha$. Therefore the variance is defined as:

$$\sigma_F^2 = \mathrm{E}[F^2] - (\mathrm{E}[F])^2 \tag{1}$$

Calculating this out becomes:

$$\sigma_F^2 = \frac{1}{P}\sum_{\alpha=1}^{P} F_\alpha^2 - \left(\frac{1}{P}\sum_{\alpha=1}^{P} F_\alpha\right)^2 \tag{2}$$

Applying a selection scheme to this population and drawing a new population of $P$ individuals means there will be $n_\alpha$ copies of a population member $F_\alpha$. The variance of the new population is given as:

$$\sigma_F'^2 = \frac{1}{P}\sum_{\alpha=1}^{P} n_\alpha F_\alpha^2 - \left(\frac{1}{P}\sum_{\alpha=1}^{P} n_\alpha F_\alpha\right)^2 \tag{3}$$

To get an average case the authors averaged over all the possible ways of performing selection. To do this they looked at neutral selection, where the probability of selection is due to random, neutral, occurrences and not due to any form of fitness of the individual. This allows $n_\alpha$ to be independent of $F_\alpha$. By working through this and simplifying further to use the fact that $P$ is kept constant, they derive:

$$\mathrm{E}[\sigma_F'^2] = \frac{P - \mathrm{E}[n^2]}{P-1}\sigma_F^2 \tag{4}$$

The change in population fitness variance for any selection scheme can be found by calculating $\mathrm{E}[n^2]$, the expected square of the number of times any population member is selected.

By applying the variance in the number of times any individual is simply:

$$\sigma_n^2 = \mathrm{E}[n^2] - (\mathrm{E}[n])^2 \tag{5}$$

Substituting this into equation 4, the following equation is found, and is used as the basis for their results:

$$E[\sigma_F'^2] = \left(1 - \frac{\sigma_n^2}{P-1}\right)\sigma_F^2 \qquad (6)$$

The change in fitness variation due to selection is genetic drift. This is dependant only on the variance of the number of times any individual population member is selected ($\sigma_n^2$).

**Results**

To get comparable analysis a ratio $r$ is defined as the change in variance after one generation.

$$r = \frac{E[\sigma_F'^2]}{\sigma_F^2} \qquad (7)$$

$$= 1 - \frac{\sigma_n^2}{P-1} \qquad (8)$$

From this they concluded approximates of the genetic drift of several forms of selection scheme. Finding their results agreed with previous findings through empirical and numerical Markov chain comparisons[5].

# 3    Evaluation of Research

**Evaluation of A Comparative Analysis of Selection Schemes Used in Genetic Algorithms**

The results from Goldberg and Deb[1] should be taken with some scepticism as they are formulated from the pure mathematics of the selection techniques and not from running experiments and the authors even mention that it is only designed as a simple method to better understand the *expected* behaviour and suggest looking at better methods, citing the inherently noisy nature of genetic algorithms.

Its also notable that the results gained are not from a real scenario, rather a problem with a single local optimum and so results relating to convergence are not at all applicable to real genetic algorithms.

Though a lot of the research done may not be applicable to "real" scenarios this work does help to provide some useful analysis to show what kinds of selection scheme might work well for a real problem; some problems might be able to trade off time complexity for a higher later growth rate and use the GENITOR algorithm, while other might require good time complexity to get a "good enough" solution quickly.

The main benefit of this work is that it has sparked off a lot more investigation into the performance of selection schemes in genetic algorithms and, although this work isn't that substantial, it does provide a good starting point from which to build on.

**Evaluation of Genetic Drift in Selection Schemes**

The work of Rogers and Prügel-Bennett[4] also runs into this inherent problem of genetic algorithms being a form of subsymbolic learning, which is very difficult to apply probabilistic methods to, due to the randomness used within them.

As a counter-argument to this, it does give a good idea of the sorts of variation in fitness a selection scheme will provide and it does prove that genetic drift does affect the convergence of a genetic algorithm and can be controlled, at least to some degree, by the selection scheme.

Although the biological term has been modified to be applicable to genetic algorithms, it seems the authors have only taken into account the change in variance of fitness and not frequency of allele (gene variant) as the biological term is used to describe. Although this paper does have some nice ideas in ways in which selection schemes can be evaluated, it does not even start to broach the frequency of alleles in a genetic algorithm.

Of course, real genetic drift on a genetic algorithm may not be affected hugely by just the selection scheme, which is why the authors may have simplified the term.

Unlike the work of Goldberg and Deb, this paper does look at results from "real" genetic algorithms and compares the average over several thousand runs, which does agree with their probabilistic findings. Again though, this should be taken with a little scepticism as the tests they perform may just happen to agree with their findings and there is no guarantee that a different problem will do the same.

# References

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