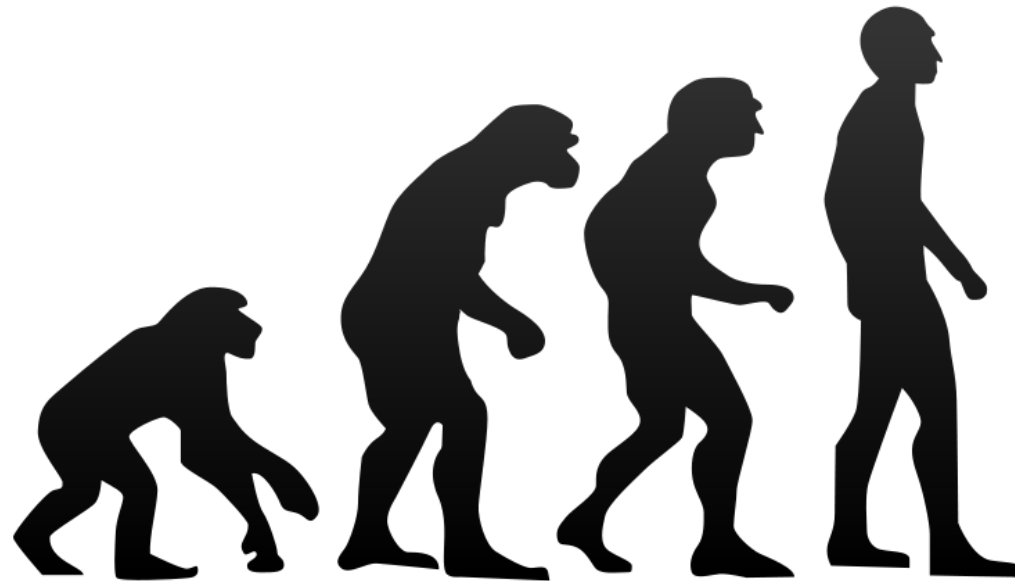


Metaheuristics I



[Question] What are the differences between a heuristic and a metaheuristic?

Comparison

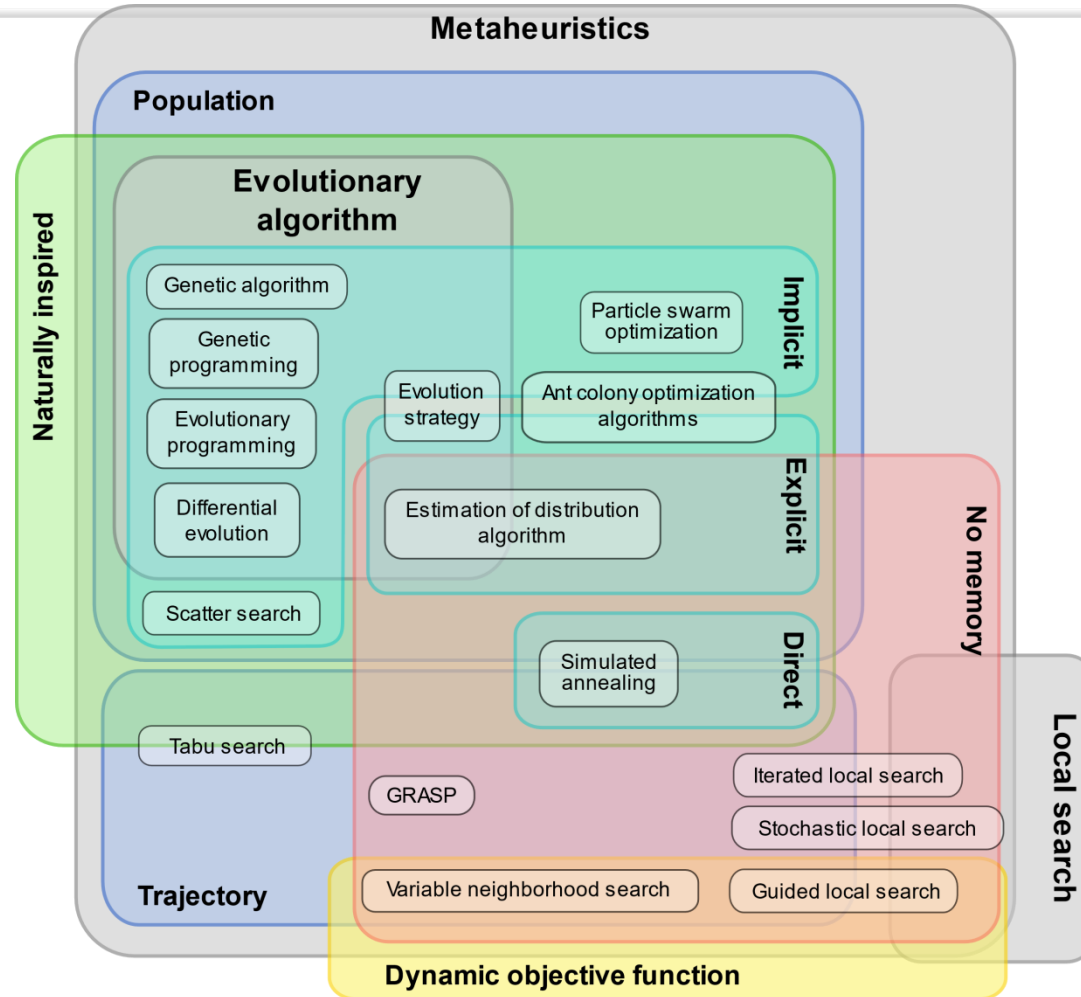
Heuristic

- Problem-specific

Metaheuristic

- Problem-independent
- It's heuristic about heuristics.

Metaheuristics



- We are not able to cover all of them in only 4 hours
- We will focus on a major family:
Evolutionary Computation

Figure created by Canercandan (https://en.wikipedia.org/wiki/File:Metaheuristics_classification.svg).

Outline

- Why Evolutionary Computation?
- What is Evolutionary Computation?
- Different Evolutionary Algorithms
- Major Areas in Evolutionary Computation
- Summary

Why Evolutionary Computation?

Nature inspiration

Frustration with Computing Systems (传统计算系统存在的问题)

Conventional computing systems are:

(传统计算系统有以下缺点:)

- **Inflexible** (不灵活)
- **Brittle** (脆弱)
- **Non-adaptive** (自适应性差)
- **Poor at coping with noise** (抗噪声能力低)
- **Reliant on human intervention** (太依赖于人)
- ...

Brittle (脆弱性)



<http://icdn5.digitaltrends.com/image/spilled-liquid-on-laptop-625x400.jpg>

Natural Systems (自然系统)

In contrast, natural systems are often:
(对比而言, 自然系统通常是:)

- Very resilient (恢复力强)
- Exceptionally well adapted (自适应性极强)
- Always learning (总在学习)
- Unsupervised (无需监督的)
- Creative & Ingenious
(充满创造性&奇妙性)



Inspired by Nature (受自然启发)



Why bother (为何要向大自然借鉴)?

- Nature, through evolution, has solved some extraordinarily complex problems (自然善于解决复杂问题)
- It is a highly efficient system (高效率)
 - By necessity (必需的)!
- They are (mostly) intuitively simple (通常很简单)
- They give (mostly) comprehensible answers (通常给出可解释的答案)

Nature Inspired Computing Techniques (受自然启发的计算技术)

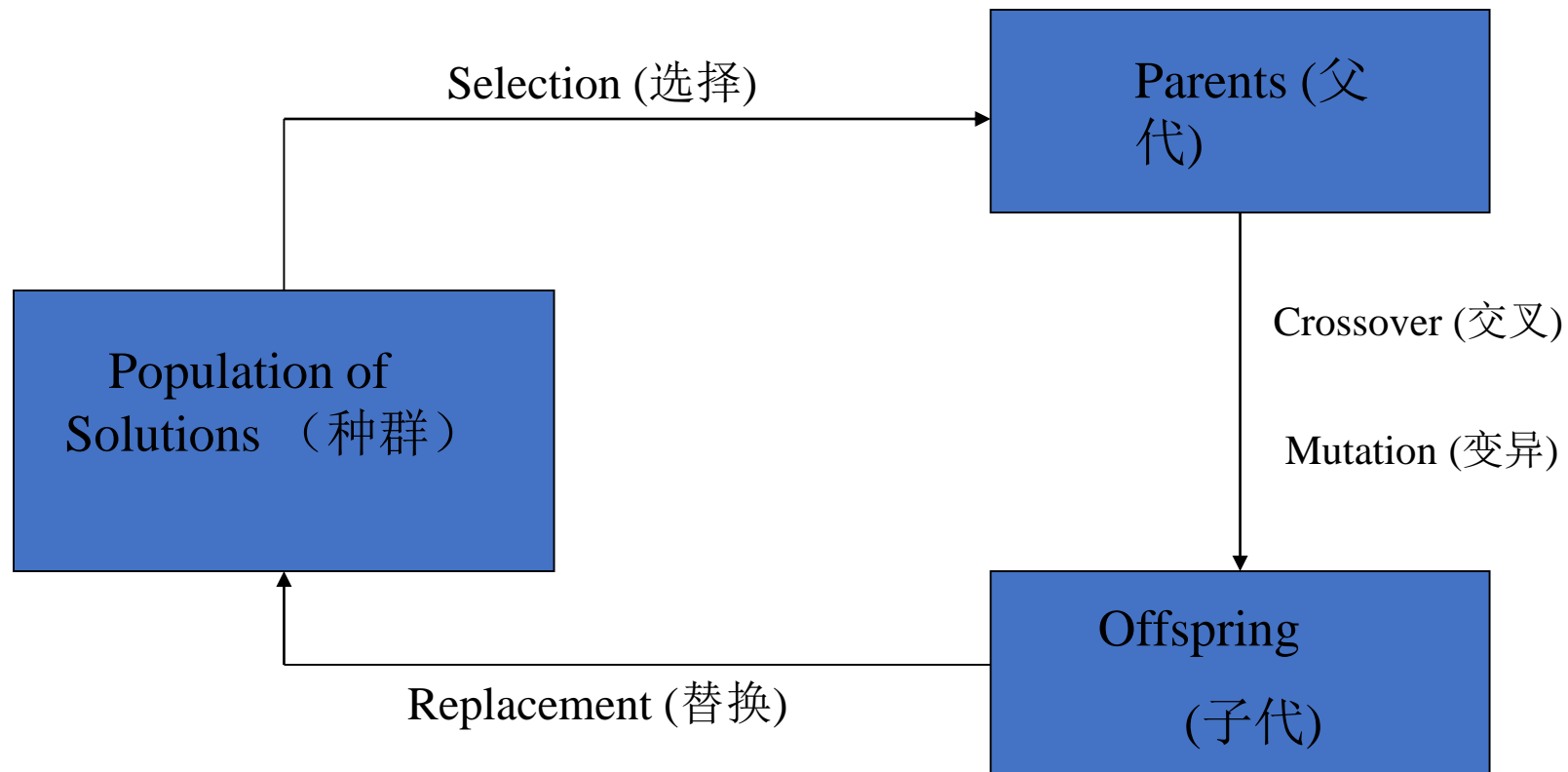
Technique (计算技术)	Inspiration (自然界灵感)
Evolutionary Algorithms (演化算法)	Biological process of evolution (生物进化过程)
Artificial Neural Networks (人工神经网络)	Neurons in the brain (大脑神经元)
Agent-based techniques (多智能体系统)	Human social interaction (人类社交活动)
Ant / Swarm techniques (蚁群技术)	Social insects (群居昆虫)
Molecular Computing (分子计算)	Chemistry reaction (化学反应)

What is Evolutionary Computation?

Main steps of a simple Evolutionary Algorithm

Illustrative example

Evolutionary Algorithms (演化算法)



适者生存

“One general law, leading to the advancement of all organic beings, namely, multiply, vary, let the strongest live and weakest die.”

- Charles Darwin, *The Origin of Species*

Reproduction

**Crossover
Mutation**

“One general law, leading to the advancement of all organic beings, namely, **multiply, **vary**, **let the strongest live and weakest die.**”**

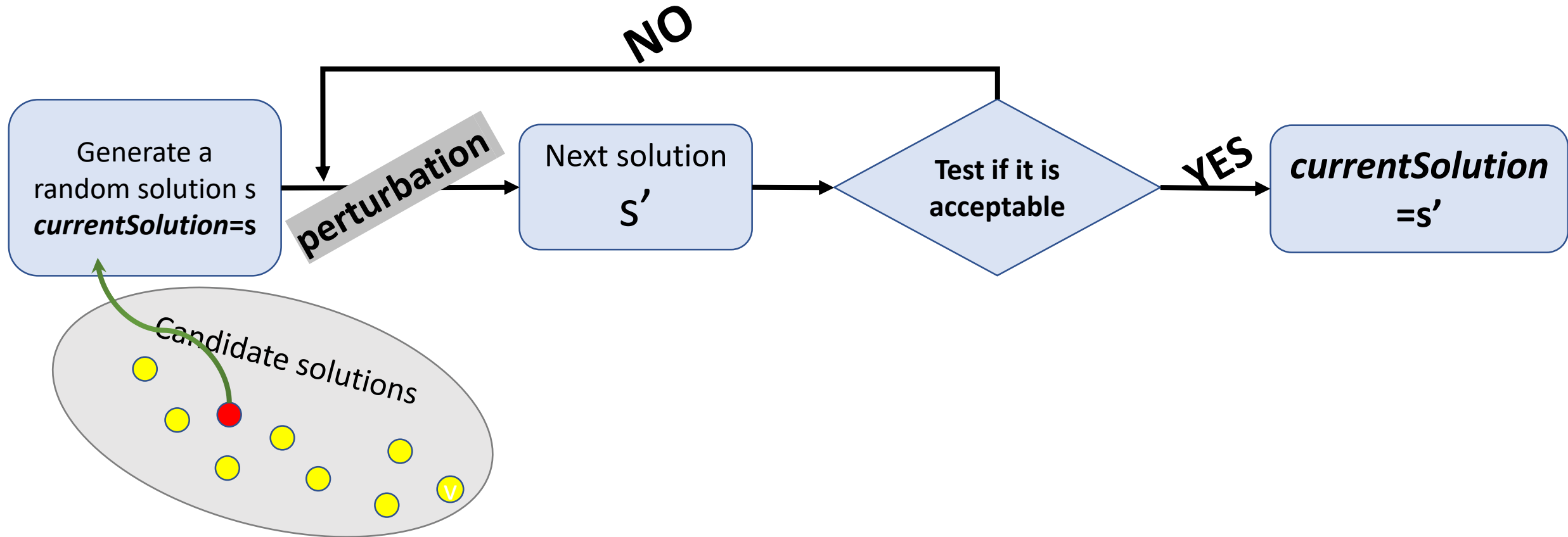
- Charles Darwin, *The Origin of Species*

Selection

Evolutionary Computation

- It is the study of **computational** systems which use ideas and get **inspirations** from natural evolution.
- One of the principles borrowed is *survival of the fittest*.
- Evolutionary computation (EC) techniques can be used in optimization, learning and design.
- EC techniques do **not** require rich domain knowledge to use.
However, domain knowledge can be incorporated into EC techniques.

Generate-and-Test: Illustration of steps



Generate-and-Test: Description of steps

1. Generate the initial solution at random and denote it as the **current solution**.
2. Generate the **next solution** from the current one by **perturbation**.
3. Test whether the newly generated solution (**next solution**) is acceptable;
 1. Accepted it as the current solution **if yes**;
 2. Keep the current solution unchanged **otherwise**.
4. Go to Step 2 if the current solution is unsatisfactory, stop otherwise.

EAs as Population-based Generate-and-Test

- **Generate:** Mutate and/or recombine individuals in a [population](#).
- **Test:** Select the next generation from the parents and offspring.

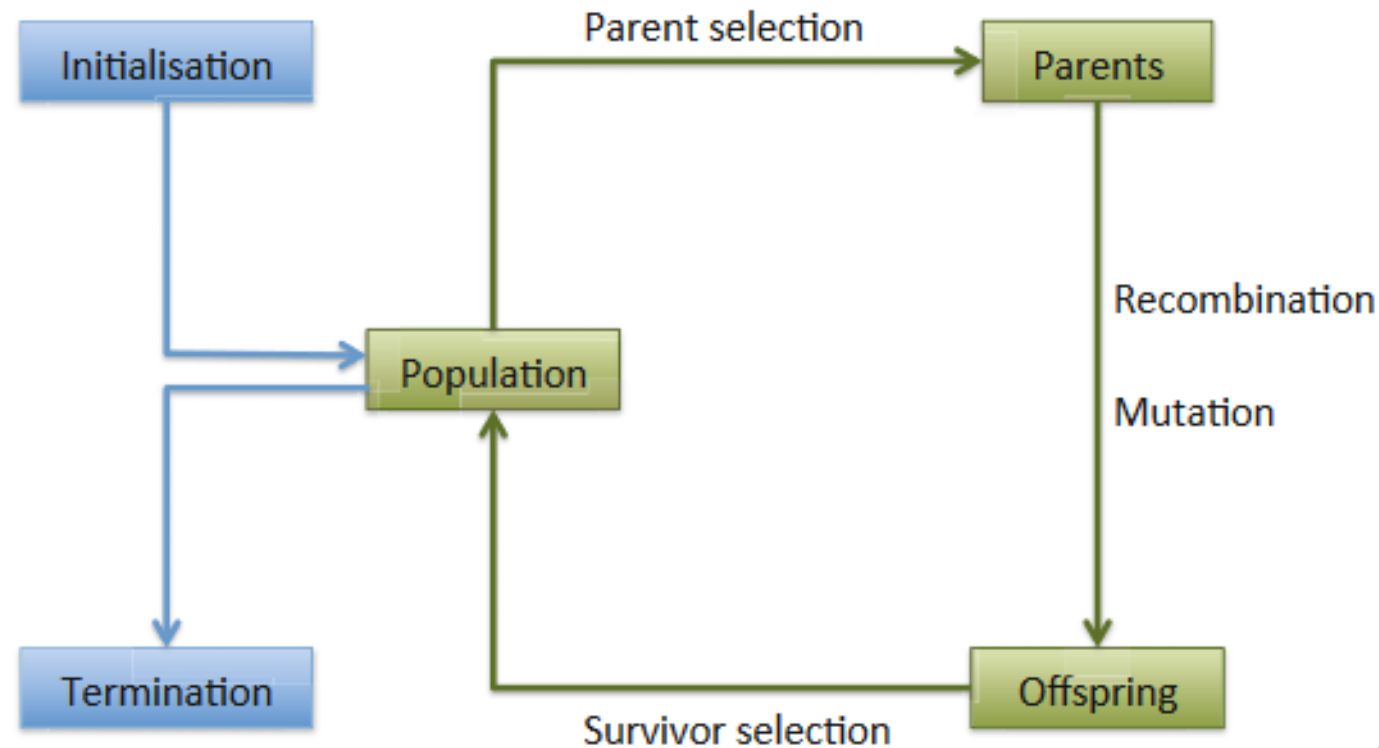


Figure from [2].

A Simple Evolutionary Algorithm (EA)

- 1 Generate the initial population $P(0)$ at random
- 2 $i \leftarrow 0$ *// Generation counter*
- 3 **WHILE** halting criteria are not satisfied
 - 3.1 **Evaluate** the fitness of each individual in $P(i)$
 - 3.2 **Select** parents from $P(i)$ based on their fitness in $P(i)$
 - 3.3 **Generate** offspring from the parents using **crossover** and **mutation** to form $P(i + 1)$
 - 3.4 $i \leftarrow i + 1$

So how does this simple EA work?

[Example] How Does the Simple EA Work?

Let's use the simple EA with population size 4 to maximize the function

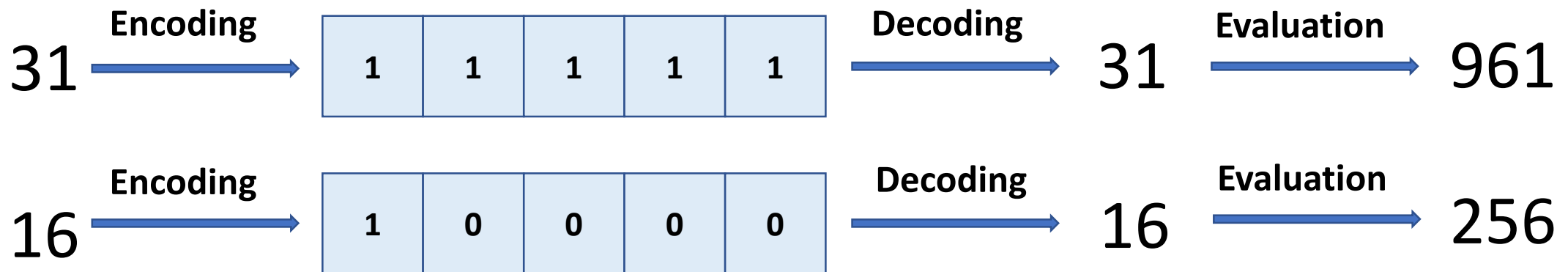
$$f(x) = x^2$$

with x in the *integer* interval $[0, 31]$, i.e., $x = 0, 1, \dots, 30, 31$.

- Population size = 4 \Leftrightarrow 4 individuals/chromosomes
- So, what is an individual or chromosome?

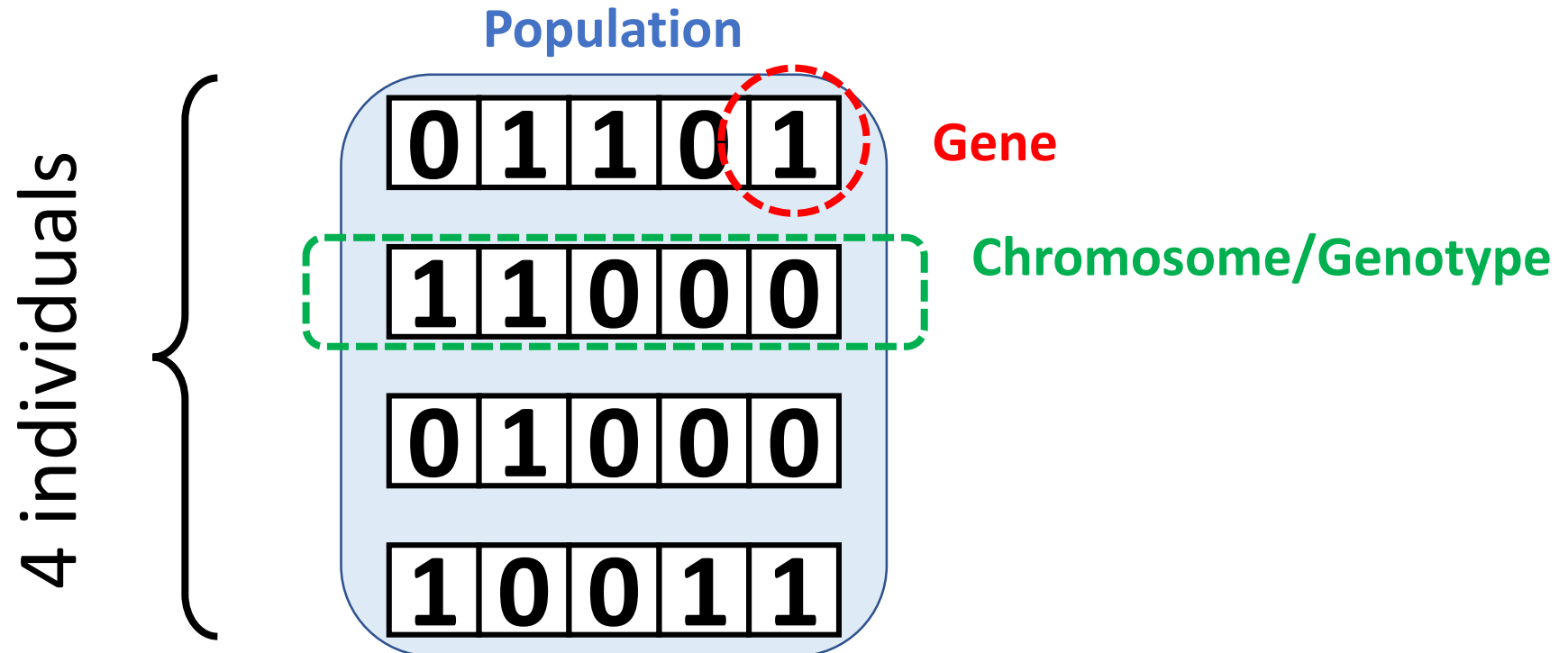
[Example] Encoding and decoding

- **Representation**: The first step of EA applications is *encoding* (i.e., the representation of chromosomes).
 - We adopt binary representation for integers.
 - 5 bits are used to represent integers up to 31.
 - Examples:



[Example] EA: Step 1

1. **Initialisation**: Generate the initial population at random, e.g., 01101, 11000, 01000, 10011. These are *chromosomes* or *genotypes*.



[Example] EA: Step 2

2. **Evaluation**: Calculate fitness value for each individual.

a) **Decode** the individual into an integer (called *phenotypes*):

01101 -> 13; 11000 -> 24, 01000 -> 8, 10011 -> 19;

b) **Evaluate** the fitness according to $f(x) = x^2$:

$$f(13) = 169, f(24) = 576, f(8) = 64, f(19) = 361.$$

[Example] EA: Step 3-a

3. Crossover:

- a) Select two individuals for crossover based on their fitness. If **roulette-wheel selection** is used, then

$$P_i = \frac{f_i}{\sum_j f_j}$$

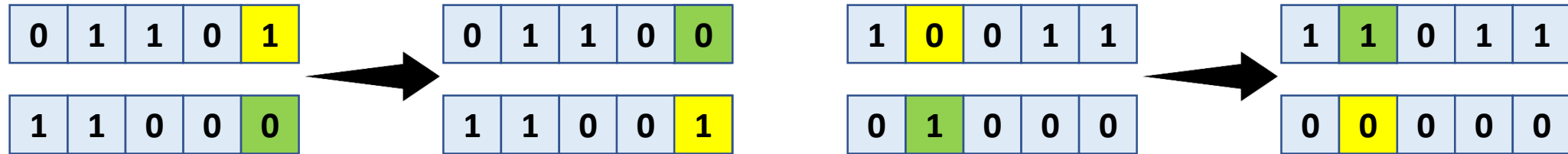
Two offspring are often produced and added to an intermediate population. Repeat this step until the intermediate population is filled. In our example,

$$P_1(13) = \frac{169}{1170} = 0.14, \quad P_2(24) = \frac{576}{1170} = 0.49$$

$$P_3(8) = \frac{64}{1170} = 0.06, \quad P_4(19) = \frac{361}{1170} = 0.31$$

[Example] EA: Step 3-b

b) Examples of crossover



Now the intermediate population is 01100, 11001, 11011, 00000.

EA: Steps 4-5

4. Apply mutation to individuals in the intermediate population with a *small* probability. A simple mutation is bit-flipping. For example, we may have the following new population $P(1)$ after random mutation:

01101, 11001, 10000, 11011

Example:

0	1	1	0	1	1	1	0	1	1
1	1	0	0	1	1	0	0	0	0

5. Go to step 2 if not stop.

Different Evolutionary Algorithms

Genetic Algorithms (GAs)

Evolutionary Programming (EP)

Evolution Strategies (ES)

Genetic Programming (GP)

Different Evolutionary Algorithms

- There are several well-known EAs with different
 - **historical backgrounds,**
 - representations,
 - variation operators,
 - and selection schemes.

In fact, EAs refer to **a whole family of algorithms**, not a single algorithm.

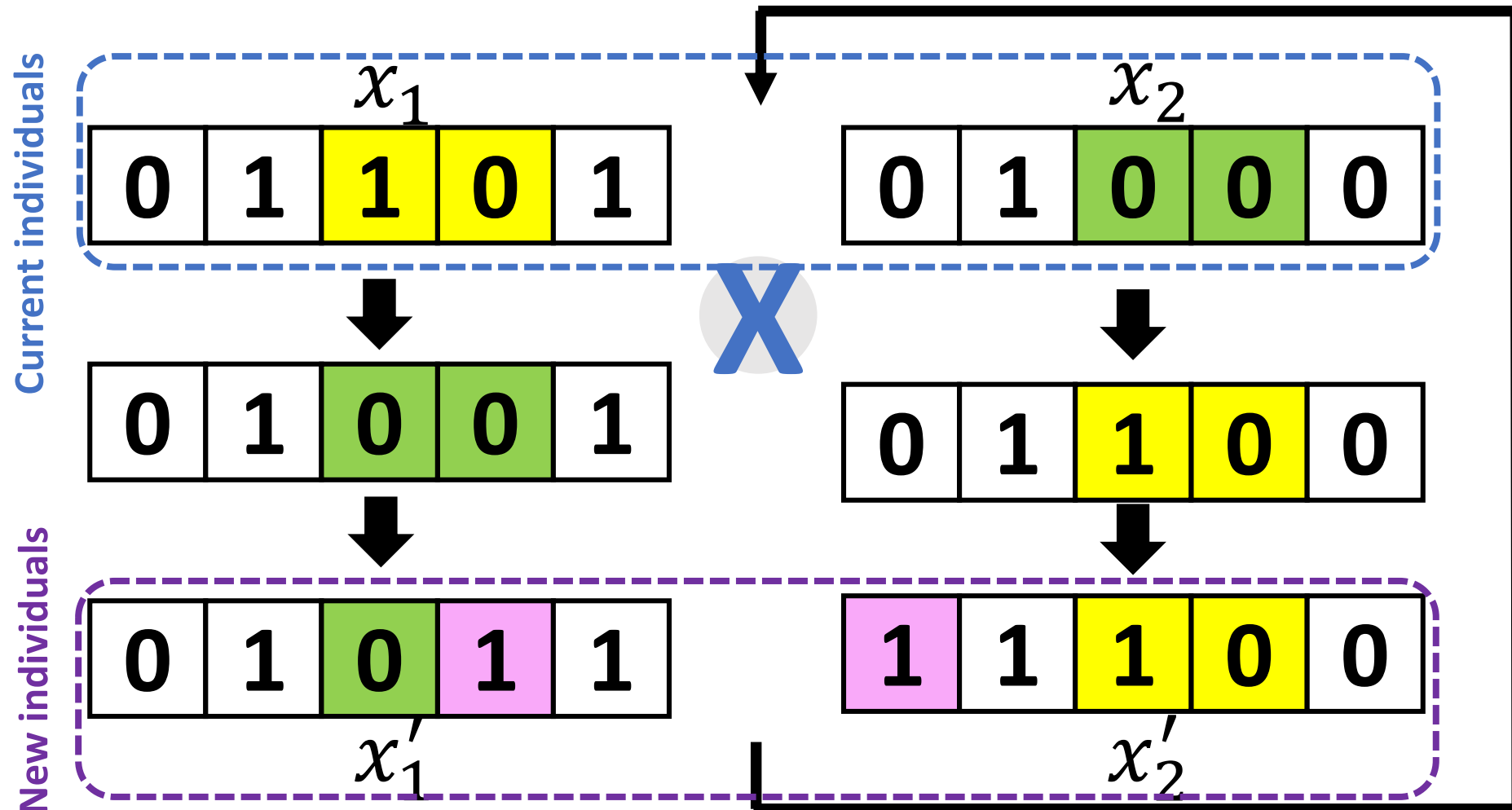
EA families

- Genetic Algorithms (GAs)
- Evolutionary Programming (EP)
- Evolution Strategies (ES)
- Genetic Programming (GP)
- ...

Genetic Algorithms (GAs)

- First formulated by Holland [6] for adaptive search and by his students for optimization from mid 1960s to mid 1970s.
- Binary strings have been used extensively as individuals (*chromosomes*).
- Simulate *Darwinian evolution*.
- Search operators are only applied to the *genotypic* representation (chromosome) of individuals.
- Emphasise the role of *recombination* (*crossover*). Mutation is only used as a background operator.
- Often use *roulette-wheel* selection.

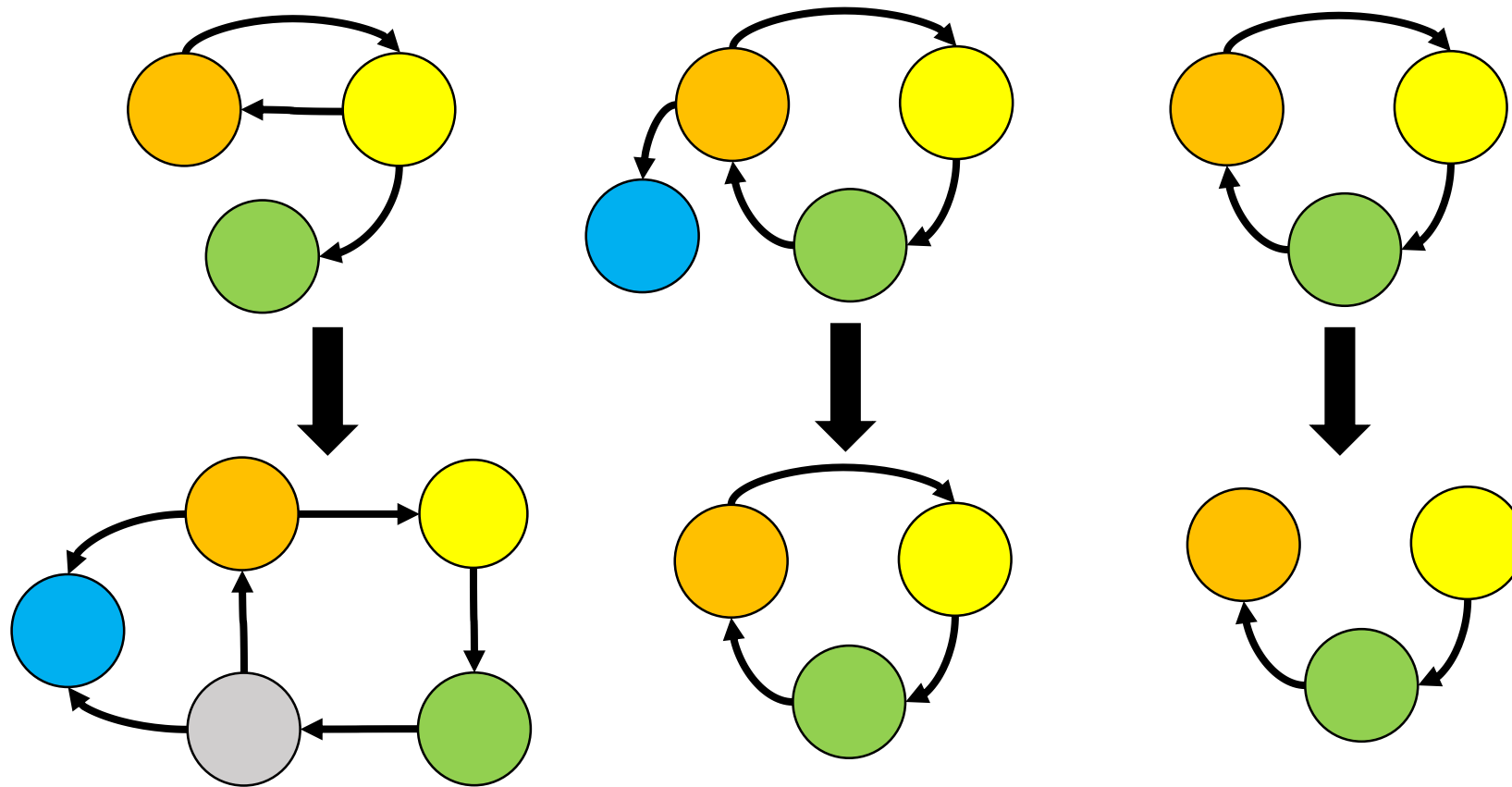
Genetic Algorithms (GAs)



Evolutionary Programming (EP)

- First proposed by Fogel *et al.* [7] in mid 1960s for simulating intelligence.
- **Finite state machines** (FSMs) were used to represent individuals, although real-valued vectors have always been used in numerical optimization.
- It is closer to **Lamarckian (拉马克) evolution**.
- Search operators (mutations only) are applied to the *phenotypic* representation of individuals.
- It does *not* use any recombination.

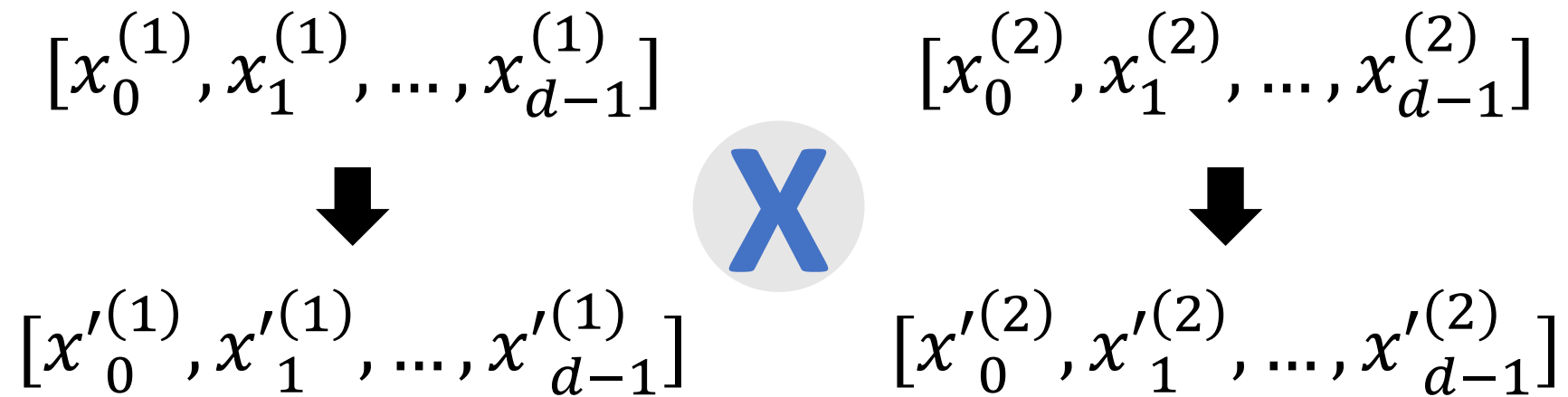
Evolutionary Programming (EP)



Evolution Strategies (ES)

- First proposed by Rechenberg and Schwefel in mid 1960s for numerical optimization.
- **Real-valued vectors** are used to represent individuals.
- They are closer to **Larmackian (拉马克) evolution**.
- They do have recombination.
- They use *self-adaptive mutations*.
 - Mutation is performed by adding a normally distributed random value to each component.

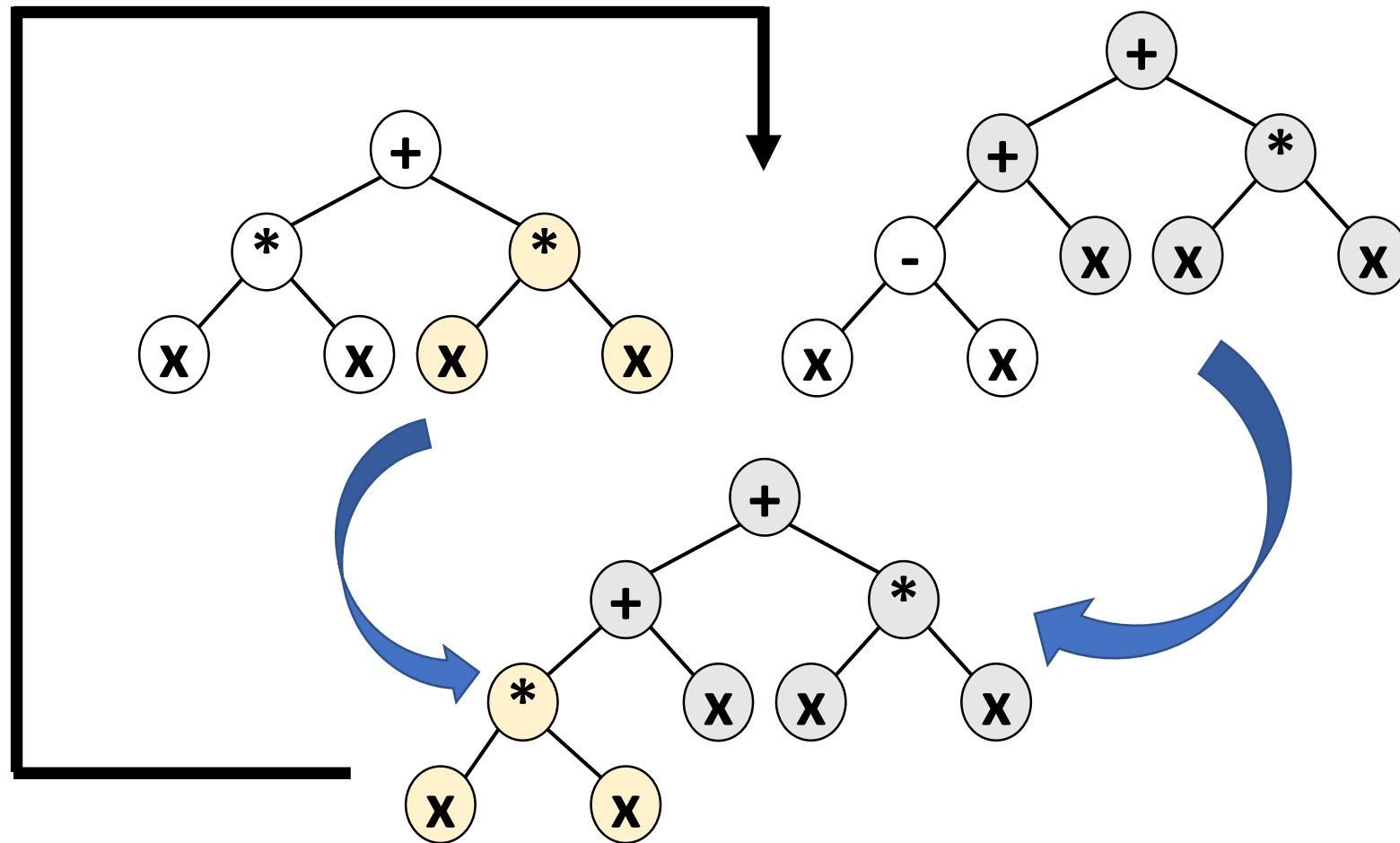
Evolution Strategies (ES)



Genetic Programming (GP)

- First used by de Garis to indicate the evolution of artificial neural networks, but later used by Koza to indicate the application of GAs to the evolution of computer programs.
- *Trees* (especially Lisp expression trees) are often used to represent individuals.
- Both *crossover* and *mutation* are used.

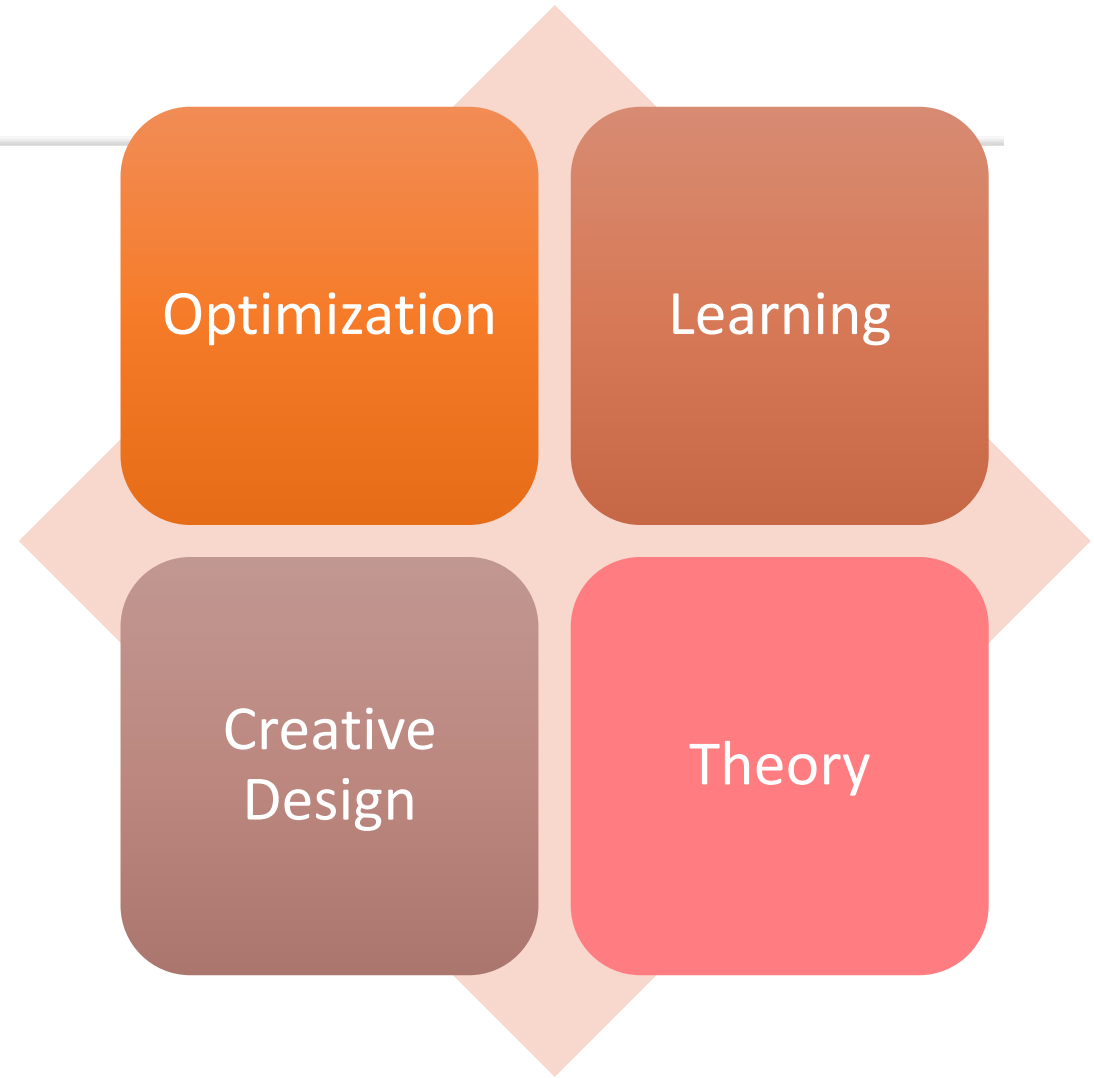
Genetic Programming (GP)



Preferred Term: Evolutionary Algorithms

- EAs face the same fundamental issues as those classical AI faces, i.e., representation, and search.
- Although GAs, EP, ES, and GP are different, they are all different variants of **population-based generate-and-test** algorithms. They share more similarities than differences!
- A better and more general term to use is evolutionary algorithms (EAs).

Major Areas in Evolutionary Computation



Evolutionary Optimization

- Numerical (global) optimization.
- Combinatorial optimization (of NP-hard problems).
- Mixed optimization.
- Constrained optimization.
- Multiobjective optimization.
- Optimization in a dynamic environment (with a dynamic fitness function).

Gritter Routing

- **Optimization Problem:**
 - Multiple trucks, multiple depots,
 - different capacities
 - Routing constraints
 - *Dynamic environment*

H. Handa, L. Chapman and Xin Yao, "Robust route optimisation for gritting/salting trucks: A CERCIA experience," IEEE Computational Intelligence Magazine, 1(1):6-9, February 2006.

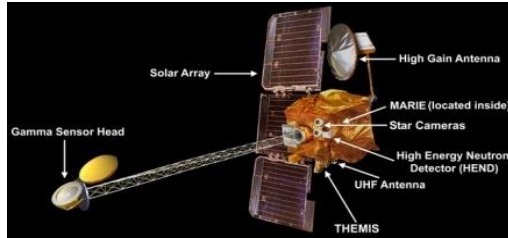


Optimized Routing: An Example

(a) all tours



演化算法已被应用于国民经济的重大领域



航天：天线设计（NASA，奥德赛号飞行器UHF天线）

G. S. Hornby et al., Automated antenna design with evolutionary algorithms.
American Institute of Aeronautics and Astronautics, 2006.



物流：物流配送系统（DHL公司The in.west System）

Thomas Weise, Alexander Podlich, Kai Reinhard, Christian Gorltdt, and Kurt Geihs (2009):
"Evolutionary Freight Transportation Planning," in Applications of Evolutionary Computing



建筑：大型桁架结构设计（如：鸟巢、水立方）

Ludger Hovestadt. Beyond the Grid - Architecture and Information Technology.
Applications of a Digital Architectonic. Birkhäuser Basel / Boston 2009.



机器人：仿生机器人

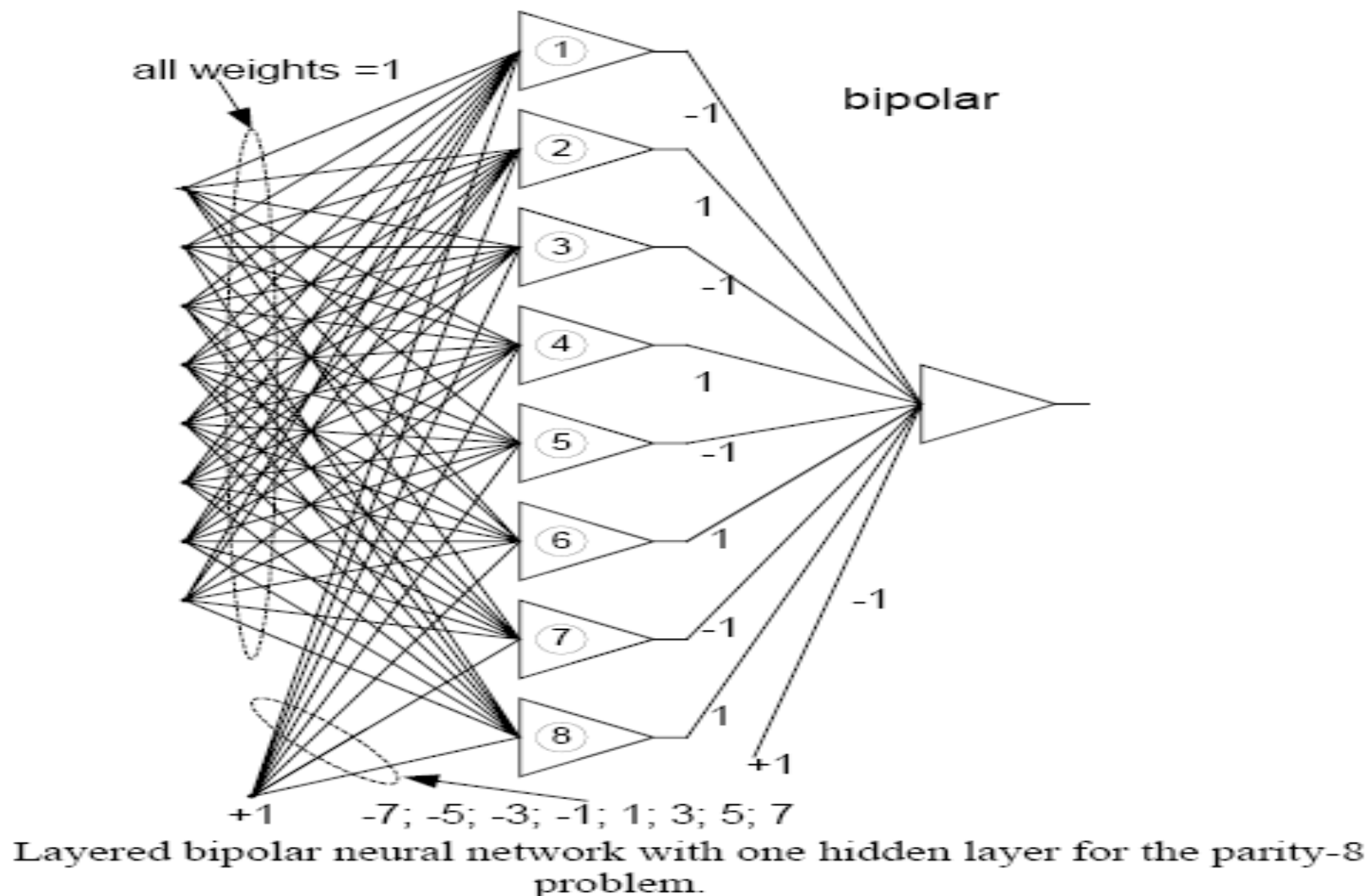
Zykov V., Mytilinaios E., Adams B., Lipson H. (2005) "Self-reproducing machines",
Nature Vol. 435 No. 7038, pp. 163-164

Evolutionary Learning

Evolutionary learning can be used in supervised, unsupervised and reinforcement learning.

- Learning classifier systems (Rule-based systems).
- Evolutionary artificial neural networks.
- Evolutionary fuzzy logic systems.
- Co-evolutionary learning.
- Automatic modularization of machine learning systems by speciation and niching.

奇偶校验问题的前向神经网络：人的设计

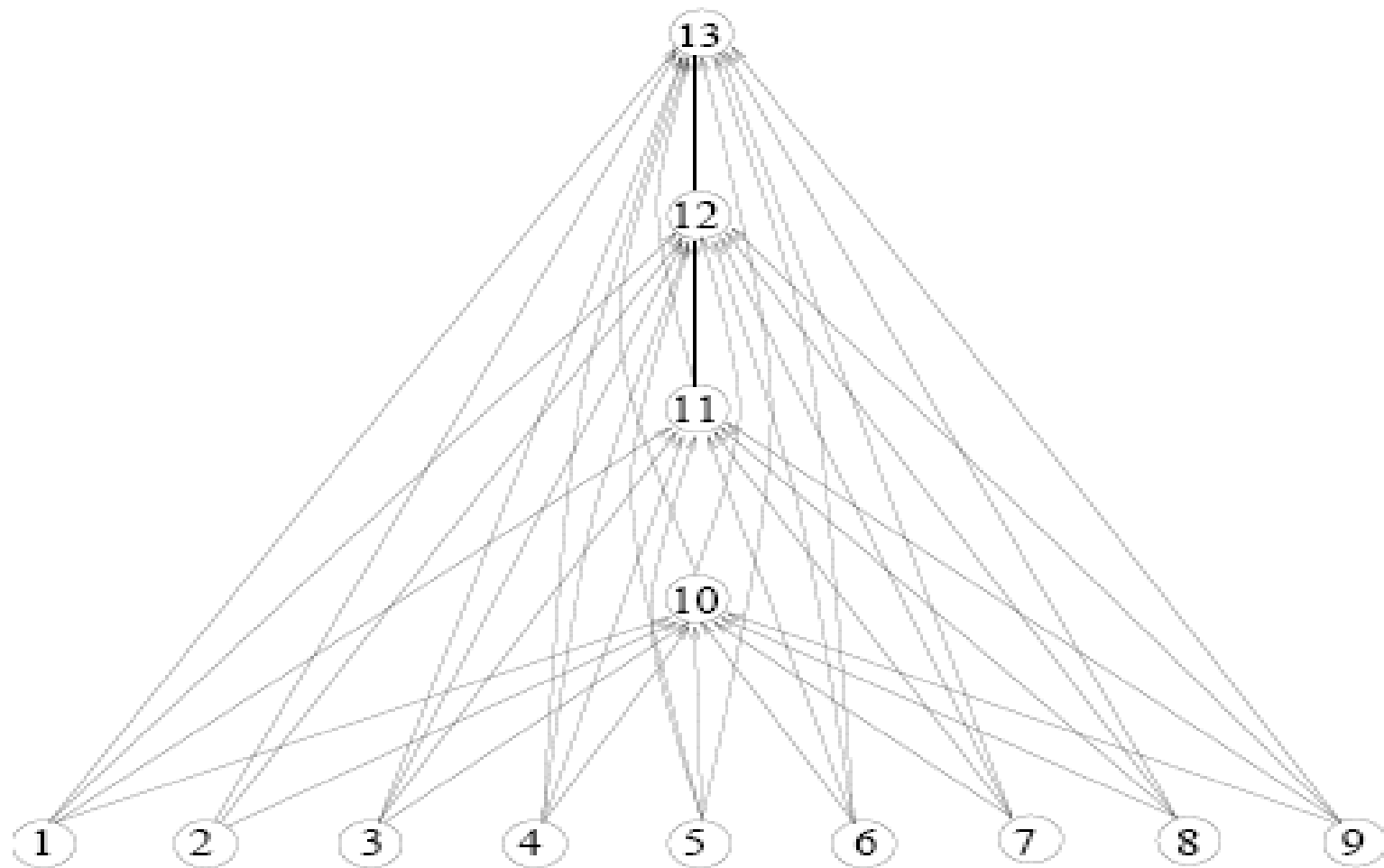


- B. Wilamowski, D. Hunter, and A. Malinowski, "Solving Parity-N Problems with Feedforward Neural Networks", DOI: 10.1109/IJCNN.2003.1223966, Proc. of IJCNN'03.

反过来想一想

- 如果不是靠人设计呢？
- 如果让演化过程去 *自动发现* 最佳的神经网络，这样的神经网络会是怎样的呢？

The 9-Parity Problem — Architectures



The 9-Parity Problem — Weights and Biases

	T	1	2	3	4	5	6
10	-12.35	-12.19	12.38	-12.19	-12.20	12.23	-12.19
11	-4.12	6.04	0	6.04	6.04	-6.34	6.04
12	7.05	6.78	-7.13	6.78	6.79	-6.96	6.79
13	0	7.89	-7.76	7.89	7.89	-8.04	7.89

	7	8	9	10	11	12
10	12.23	-12.12	-12.20	0	0	0
11	-6.34	-26.16	6.05	0	0	0
12	-6.96	-9.59	6.79	26.70	-16.45	0
13	-8.04	-10.71	7.89	30.71	-18.99	-17.02

二者很不一样哦

- 演化的神经网络更紧凑, 神经元个数很少.
 - 演化的网络层数较多, 但捷径 (short-cuts) 更多.
 - 占用的资源少, 更有效.
-
- X. Yao, "Evolving artificial neural networks," *Proceedings of the IEEE*, 87(9):1423-1447, September 1999. (Won the 2001 IEEE Donald G. Fink Prize Paper Award)

FINANCIAL TIMES FRIDAY JULY 23 2004

★

FEATURES SCIENCE & HEALTH

GENETIC ALGORITHMS

Testing times: Jordan driver Giorgio Pantano puts a car through its paces at the team's home track, Silverstone, in preparation for the German Grand Prix at Hockenheim on Sunday

Evolution of the master racer

Formula 1 cars could be tailored to individual circuits in a way that imitates natural selection, writes Paul Rubens

Jordan Grand Prix is hoping that genetic algorithms could help it "evolve" Formula 1 supercars that are specifically suited to certain racing circuits.

Formula 1 teams such as Jordan modify their cars by adjusting thousands of parameters, such as the size of the wing, the ride height and the gear ratios, to optimise the vehicles' fastest lap speeds for any particular circuit.

Silverstone, in the UK, has several slow corners and few fast turns, for instance, while the Nürburgring circuit in Germany is twisty and uneven.

But figuring out how to adjust the parameters to get the best result overall is still a mystery, and there are far too many combinations to put to the test.

That is where genetic algorithms come in. They excel at finding good answers to problems that have many

parameters, and Andy Edmonds, Scientia's technical director, says the project will result in some "bizarre designs". Although highly efficient, they are unlikely to be dreamed up by applying current engineering thinking, he says.

"Traditionally, engineers assemble knowledge, making advances by adding to what they know already, so designs move on in small steps. But by using genetic algorithms we can come up with 'alien' solutions, or solutions which only someone with very strange thought processes would come up with."

Jordan's first project using genetic algorithms is likely to be evolution of suspension systems for its cars, optimised for particular race tracks, says James Key, Jordan's head of vehicle science. Later, Mr Key and his team will try to use genetic algorithms to design entire cars.

race tracks. For each project they picked values for 68 parameters at random to specify 40 "stod" cars, which were bred using a standard genetic algorithm to produce offspring cars. These were tested on a driving simulator under identical conditions using an automated driver.

The cars capable of the fastest lap times were the "fittest" in terms of natural selection, and these times were used to select parents for the next generation of cars.

After 40 generations, the evolved cars were much faster than the original parents. The cars evolved for Silverstone achieved lap times of 1 minute 20 seconds compared with 1 minute 27 for the "Adam and Eve" cars, and the Nürburgring cars

made similar time gains. But the genetic algorithms evolved very different cars to suit the two tracks. Those evolved for Silverstone were tuned for higher speeds with less down force for cornering, while those evolved for Nürburgring had a higher down force, enabling them to handle sharp bends at speed.

Dr Bentley says: "Formula 1 cars are designed like Lego cars – you can chop and change all sorts of attributes."

"You can turn almost any of these into parameters which can be used in a genetic algorithm, so you are only constrained by Formula 1 regulations."

In future it may be possible to run genetic algorithms using telemetric data from cars during a race to gener-

ate better parameter settings for the race conditions. If such settings could be sent back to the cars on the track – forbidden by current Formula 1 regulations – the cars could evolve during a Grand Prix.

For now though, a more pressing problem exists for most Formula 1 teams: finding a driver to match the honed and highly evolved driving genes of a certain Michael Schumacher.

THE WEEK IN FEATURES

MONDAY Law & Business

TUESDAY Media

WEDNESDAY Technology

THURSDAY Marketing

FRIDAY Science & Health

Darwinian stock-picking

COMPANIES ARE LIKE BLACK BOXES. YOU NEVER really know what goes on inside, and all they emit is a stream of numbers. We assume that these numbers are meaningful and that we can find systematic ways to predict share prices from these accounting variables. But are we right?

Every listed company produces thousands of numbers each year that are supposed to represent its financial health. Among them, you'll find over 100 different measures of turnover, profits, debt, dividends, creditors, shareholder funds and so on.

So the problem is in knowing which number or ratio to look at when you want to decide whether the company's shares are worth buying. Even a forensic accountant couldn't analyse all the possible ratios thrown up by those account items, over many decades and across thousands of companies.

Just look at the amount of data you'd have to analyse: with 100 different measures, there are 4,950 pair-wise ratios. If you then combine two ratios (for example, the price-earnings ratio and the price-book ratio), there are over 12m possibilities. Even then, the numbers need interpretation. A high price-earnings (PE) ratio will indicate momentum at some times, but overpricing at others. And even if it's true that a low PE is good, it may not follow that the lower, the better. To get around this problem, many people carry out stock-screening. The idea is to filter out all the random 'noise' in the accounts, and home in on the signs of real investment promise.


There are dozens of stock screening systems, most of them back-tested on US stocks. But they raise as many questions as they answer.

For a start, you can't be sure that they would work in other markets, such as the UK. What's more, these rules of thumb usually feed off


STOCK-PICKING: AN ACADEMIC EXERCISE?

So now, researchers at the University of Birmingham want to try a different approach to stock-picking, which allies the power of modern computers with the force of Darwinian selection. And they have invited Investors Chronicle to take part.

Dr Colin Frayn works for the university's Centre of Excellence for Research in Computational Intelligence and Applications (Cercia), which specialises in developing programs inspired by natural selection. He suggests creating a programme that lets stock-picking strategies evolve.



“Living organisms are masterful solutions to the problem of survival on Earth, and algorithms inspired by evolutionary processes can produce brilliant results, even when applied to the most complex challenges,” explains Dr. Frayn. “The exciting thing about generic algorithms is that they can be applied to a huge range of problems to generate excellent, quick and flexible solutions,” he says.



Now imagine three rules for picking shares. Rule one says: 'Buy a share if its PE is less than 5'. Rule two says: 'Buy if its share price/net assets ratio share is under 0.75'. Rule three says: 'Buy if the share has fallen by over 20 per cent for three successive years'.

Investors and traders (投资者与交易者)?

Artificial Intelligence: Metaheuristics I

Evolutionary Design

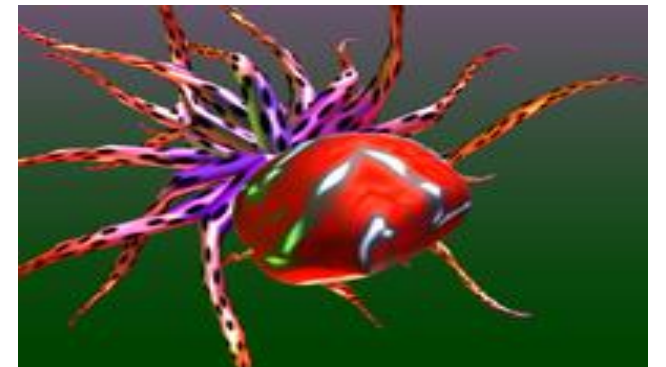
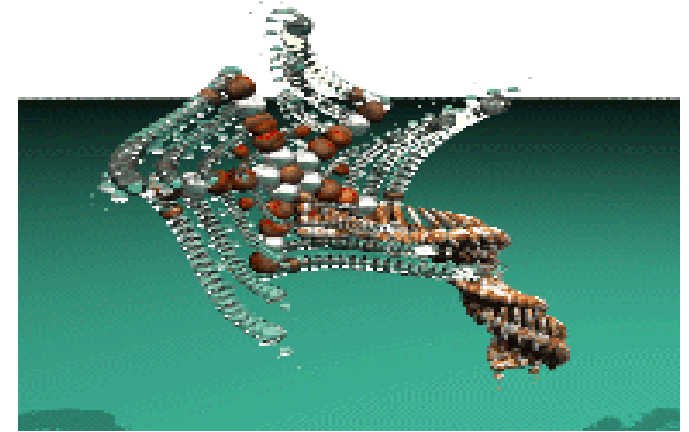
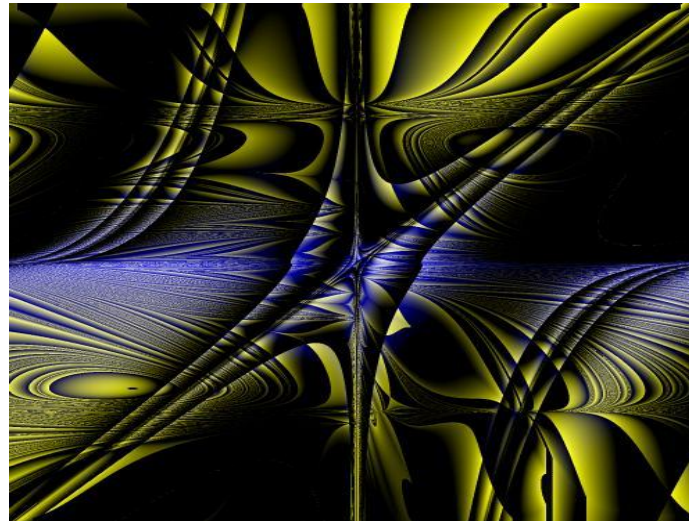
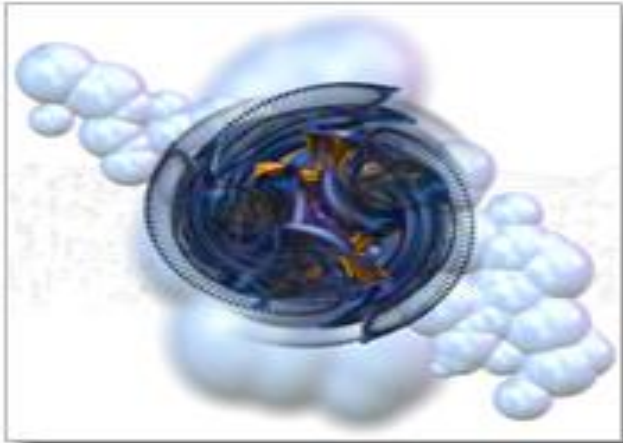
EC techniques are particularly good at exploring unconventional designs which are very difficult to obtain by hand.

- Evolutionary design of artificial neural networks.
- Evolutionary design of electronic circuits.
- Evolvable hardware.
- Evolutionary design of (building) architectures.

What can EC do ...

...artists and designers (艺术家和设计师)

- Evolutionary art from Andrew Rowbottom
- Genetic art by Peter Kleiweg
- Organic art by William Latham



Summary

- Evolutionary algorithms can be regarded as population-based generate-and-test algorithms.
- Evolutionary computation techniques can be used in optimization, learning and creative design.
- Evolutionary computation techniques are flexible and robust.
- Evolutionary computation techniques are definitely useful tools in your toolbox, but there are problems for which other techniques might be more suitable.

Reading Materials

Books

[b1] Eiben, A. E., & Smith, J. E. (2003). *Introduction to evolutionary computing* (Vol. 53). Berlin: springer. (pages 1-48)

Articles

[1] K. Chellapilla, *Combining mutation operators in evolutionary programming*, IEEE Transactions on Evolutionary Computation, 2(3):91-96, Sept. 1998.

[2] Yao, X., Liu, Y., & Lin, G. (1999). *Evolutionary programming made faster*. IEEE Transactions on Evolutionary computation, 3(2), 82-102. K. H.

[3] T. Schnier and X. Yao, *Using Multiple Representations in Evolutionary Algorithms*, Proceedings of the 2000 Congress on Evolutionary Computation, IEEE Press, Piscataway, NJ, USA, July 2000. pp.479-486.

[4] Liang, X. Yao and C. S. Newton, *Adapting self-adaptive parameters in evolutionary algorithms*, Applied Intelligence, 15(3):171-180, November/December 2001.

[5] Kirkpatrick, S., Gelatt, C. D., & Vecchi, M. P. (1983). *Optimization by simulated annealing*. science, 220(4598), 671-680.

[6] Holland, J. H. (1992). *Genetic algorithms*. Scientific American, 267(1), 66-73.

[7] Fogel, D. B., Fogel, L. J., & Atmar, J. W. (1991, November). *Meta-evolutionary programming*. In Signals, systems and computers, 1991. 1991 Conference record of the twenty-fifth Asilomar Conference on (pp. 540-545). IEEE.