

Convergence of symbolic regression using metaheuristics.

Ben Cardoen

ben.cardoen@student.uantwerpen.be—bcardoen@sfu.ca

1 Abstract

Symbolic regression (SR) fits symbolic expression to a dataset of expected values. Amongst its advantages over other techniques are the ability for a practitioner to interpret the resulting expression, determine important features by their usage in the expression, and an insight into the behavior of the resulting model (e.g. continuity, derivation, extrema). SR combines a discrete combinatoric problem (combining base functions) with a continuous optimization problem (selecting and mutating constants). One of the main algorithms used in SR is genetic programming. The convergence characteristics of SR using GP are still an open issue. GP does not lend itself well to the last aspect. This paper will study convergence of a GP-SR implementation on selected use cases known for bad convergence. We revisit the constant optimization problem by hybridizing with 3 metaheuristics: PSO, DE and ABC. We test our approach using benchmark problems known to be hard problems for SR. Our results show that while hybridization can offer orders of magnitude improvement in fitness values, care has to be taken when to apply the optimizer in order to avoid overfitting. Neither of the three algorithms was optimal for all problem instances.

2 Introduction and design

Our tool is implemented in Python. The language offers portability, access to rich libraries and fast development cycles. The disadvantages are speed and memory usage compared with compiled languages (e.g. C++) or newer scripting languages (e.g. Julia). Furthermore, Python's usage of a global interpreter lock makes shared memory parallelism not feasible. Distributed programming is possible using MPI.

Algorithm The algorithm accepts a matrix $X = n \times k$ of input data, and a vector $Y = 1 \times k$ of expected data. It will evolve expressions that result, when evaluated on X , in an $1 \times k$ vector Y' that approximates Y . N is the number of features, or parameters, the expression can use. We do not know in advance if all features are needed, which makes the problem statement even harder. The goal of the algorithm is to find f' such that $d(f(X), f'(X)) = \epsilon$ results in ϵ minimal. F is the process we wish to approximate with f' . Not all distance functions are equally well suited for this purpose. A simple root mean squared error (RMSE) function has the issue of scale, the range of this function is $[0, +\infty)$, which makes comparison problematic, especially if we want to combine it with other objective functions. A simple linear weighted sum requires that all terms use the same scale. Normalization of RMSE is an option, however there is no single recommended approach to obtain this NRMSE. In this work we use a distance function based on the Pearson Correlation Coefficient r . Specifically, we define

$$d(Y, Y') = 1 - \left| \frac{\sum_{i=0}^n (y_i - E[Y]) * (y'_i - E[Y'])}{\sqrt{\sum_{j=0}^n (y_j - E[Y])^2 * \sum_{k=0}^n (y'_k - E[Y'])^2}} \right|$$

R has a range of $[-1, 1]$ indicating negative linear and linear correlation between Y and Y' respectively, and 0 indicates no correlation. The distance function d has a range $[0, 1]$ which facilitates comparison across domains and allows combining it with other objective functions. The function reflects the aim of the algorithm. We not only want to assign a good (i.e. minimal) fitness value to a model that has a minimal distance, we also want to consider linearity between Y and Y' . The use of the Pearson correlation coefficient as a fitness measure is not new, a variant of this approach is used in [31].

Genetic Programming Implementation We use Genetic Programming (GP) [19] to find a solution to the problem statement. The GP algorithm controls a population of expressions, represented as trees, that are initialized, evolved using operators and selected to simulate evolution. The algorithm is subdivided into a set of phases, each phase initializes the population with a seed provided by an archive populated by previous phases or by the user. A phase is subdivided in runs, where each run selects a subset of the population, applies operators and if the application of the operator leads to fitness improvement replaces expressions in the population. At the end of a phase the best expressions are stored in an archive to seed consecutive phases. At the end of a phases the best expressions are communicated to other processes executing the same algorithm with a differently seeded population. The next phase will then seed its population using the best of all aggregated expressions. We use a vanilla GP implementation, with 'full' initialization method [19]. Expression trees are generated with a specified minimal depth. The depth of the expressions during evolution is limited by a second parameter. GP differs from most optimization algorithms in this variable length representation. We use 2 operators in sequence: mutation and crossover. Mutation replaces a randomly selected subtree with a randomly generated tree. Mutation introduces new information and leads to exploration of the search space. Crossover selects 2 trees based on fitness and swaps randomly selected subtrees between them. Crossover tends to lead to exploitation of the search space. Selection for crossover is random biased by fitness value. A stochastic process decides if crossover is applied pairwise (between fitness ordered expressions in the population) or at random. The initialization of expression trees can lead to invalid expressions for the given domain. The probability of an invalid expression increases exponentially with the depth of the tree. A typical example of an invalid tree is division by zero. While some works opt for a guarded implementation, where division is altered in semantics to return a 'safe' value if the argument is zero, we feel that this alters the semantics of the results, and is somewhat opaque to the user. Our implementation will discard invalid expressions and replace them with a valid expression. Another approach assigns a maximal fitness value to such an expression, but this can lead in corner cases to premature convergence when a few valid expressions

dominate the population early on. We implement an efficient bottom up approach to construct valid trees where valid subtrees are merged. In contrast to a top down approach this detects invalid expressions early and avoids unnecessary evaluations of generated subtrees. Nevertheless, the initialization problem leads to a significant computational cost in the initialization stage of each phase and in the mutation operator.

3 Constant optimization

A constant value can appear as a linear weight for a base function, or as a leaf. The following two functions clarify the difference. $f(x) = \sin(\log(2, x))$ and $g(x) = 3.14\sin(x) + 4.25\cos(x)$. In f the value of 2 is a constant value but not a linear weight to a base function. In g 3.14 and 4.25 are both linear weights to sine and cosine respectively. In this work we focus on constant values that appear not as linear weights but as free constant arguments to base functions. Our tree encoding has a hidden linear weight for each node which can be optimized independently from constant arguments. When we refer to constant optimization, we are referring to the process of finding the optimal values of free constant arguments in the expression. The size of the constant set dominates the size of the search space. We intentionally restrict this set to $[0,1]$. This reduces the size of c from 2^{64} to 2^{23} . This restriction in range does not prevent larger constants from being evolved. The algorithm will evolve subtrees combining base functions with constants in order to find more optimal values. An expression tree is constant if all its children are constant expression trees. As a base case, a leaf node is a constant expression if it is not a feature. This problem statement allows us to define a recursive algorithm to detect constant expressions. It should be noted that its complexity is $O(n)$ only in the worst case, in the degenerate case where the entire tree is a constant expression. Upon detecting a non constant subtree, the algorithm returns early without a full traversal. Using the checking procedure in the initialization, a tree marked as a constant expression is not allowed in the initialization procedure. It is still possible to create constant expressions by applying crossover. The mutation operator will not generate constant subtrees. Our tool does not prevent constant expressions from forming in this way, the evaluation step

employed, onlooker, or scout. An employed particle perturbs a known solution, and if an improvement in fitness is obtained replaces the old solution. If this fails a preset number of iterations, the solution is discarded and a new one scouted. Scouting in this context is generating a new potential solution. After the employed phase the onlooking particles decide, based on a fitness weighted probability, which solutions should be further optimized. In contrast to the employed particles they swap out solutions each iteration, whereas an employed particle is linked to a single solution. Finally, exhausted solutions are replaced by scouted solutions. The algorithm initializes its solution set by perturbing it. Perturbation is done by multiplying each constant with a random number $\in [-1, 1]$. Each instance records its best solution. In most optimization problems good starting positions are not known and thus a random point is selected. In our problem we already have a reasonably good solution, so we use this initial value as the mean of the normal distribution and generate values within 2 standard deviations. A configurable scaling factor is introduced, in our test problems we use 20. This value is a trade-off between exploration and an increasing probability for generating invalid solutions. A solution is updated if the fitness value is improved. The new fitness weights for the roulette wheel selection are calculated and the global best is updated. Unlike PSO a solution is only updated if an improvement is measured. In contrast to DE, equal fitness values do not lead to an update. An equality update allows an optimization algorithm to cross zero gradient areas in the fitness landscape. The influence other solutions have on each other in ABC is not as great as in DE. In PSO the entire position, in all dimensions, is updated. In DE this depends on a parameter. This distinction can have a large impact on convergence. We do not know in advance if our problem instances are separable or not. Related to this discussion, PSO can be sensitive to a bias along the axes of the dimensions [27] with improvements suggested in recent work [2]. The following is the configuration for ABC our tool uses :

- limit = $0.75 * \text{onlookers} / 2$: If a solution cannot be improved after this many iterations, it is marked exhausted and will be scouted for a new value. This limit is scaled by the number of dimensions per instance.
- population = 50

- onlookers = 25 : The number of onlookers, instances that will be assigned solutions to exploit based on fitness values. Setting this value to half that of the employed finds a balance between exploitation and evaluation cost.
- employed = 50
- scouts = 25 : This is a maximum value, up to this number are used to scout after a solution is exhausted.

This configuration is guided by the findings in [10].

3.1.2 PSO

Particle Swarm Optimization [12] is one of the oldest population based metaheuristics. It consists of n particles that share information with each other about the global best solution. Each particle is assigned an n dimensional position in the search space. A particle's position is updated using its velocity. This last is influenced by information from the global best and the local best. The concept of inertia is used to prevent velocity explosion [4]. Each particle is given a random location at start, similar to our ABC implementation we perturb the known solution with a small random value $\in [0,1]$. To avoid premature convergence each particle is assigned a small but non-zero velocity. Without this velocity all particles are immediately attracted to the first global best. Each particle is assigned an inertia weight which tackles the velocity explosion problem in PSO. Finally the global best is recorded. The algorithm updates all particles in sequence by updating its velocity using a weighted sum based on local and global best, then updating the position using that velocity. Finally it records the new global best. In our implementation we will halt the algorithm if it cannot improve the global best after $k/2$ consecutive iterations, where k is the maximum number of iterations it can execute. The initialization stage adds another n evaluations, in addition to n per iteration. The total cost in fitness evaluations is therefore $n(k+1)$, resulting in a worst case evaluation complexity of $O(nk)$. The following is the configuration our tool uses for PSO:

- $C_1, C_2 = 2$, weights for global and local best position difference. Setting both to 2 is recommended as the most generic approach [13].

- $w_i = \frac{1+r}{2}$ with r random in $[0,1]$: In early implementations the inertia weight was kept constant [8] A random inertia weight has been shown [1] to lead to faster convergence for a generic problem set.
- R_1, R_2 r with r random in $[0,1]$, random weights for the global and local best positions.
- population = 50 : PSO is not sensitive to populations larger than this value, providing a robust default value. [14]

CSRM's optimizer does not set constraints on the domain of each constant, these are unique to each problem instance. Finding the domain of a constant in the expression tree requires a domain analysis of the expression tree. Finding the exact domain is infeasible, given that some of the datapoints for features are unknown (e.g. validation or test data). It is therefore possible that a particle obtains values outside the valid domain of one or more constants, resulting in an invalid expression tree. This will result in the particle temporarily no longer contributing to the search process.

3.1.3 DE

Differential Evolution is a vector based optimization algorithm, or rather as the name implies, it operates by computing the difference between particles. The algorithm has a population of n vectors, similar to the other algorithms it holds a linear set of values to optimize, one per dimension. Similar to our approach in initialization PSO, we perturb a known (sub)optimal solution. A vector stores its current value, and the best value. CSRM uses a DE/rand/2/bin configuration. This configuration is referenced [28] as one of the most competitive for multimodal problems with good convergence characteristics to the global optimum. Each iteration the algorithm processes all vectors. First a mutation step obtains a new vector based on the difference of 2 randomly selected (with replacement). Then we apply a binomial crossover operation. Finally we compare the new vector with the existing and replace it if it has the same or better fitness, in contrast to PSO and ABC. This equality update allows DE to traverse zero gradient areas in the search space. This overview gives the values of each parameter used in CSRM's DE implementation.

- $F = 0.6$: Weight determines the mutation step. The value of 0.6 is reported as a good starting value[5].
- $Cr = 0.1$: The Cr value influences the crossover step, it should be in $[0,0.2]$ for separable functions, and $[0.9, 1]$ for non separable functions. We cannot assume dependency between the constants, and therefore use a value of 0.1. This results in DE focussing along the axes of each dimension in its search trajectory.

Compared to PSO DE has a low parameter count, optimal values for these parameters can be found in literature [5]. The population size should be $t * d$ with t in $[2, 10]$. Since we do not know d in advance, and to keep the comparison fair we set the population at 50, allowing for optimal values for up to 25 dimensions (constants).

4 Experiments

All benchmarks were performed on an Intel Xeon E5 2697 processor with 64GB Ram, with Ubuntu 16.04 LTS, kernel 4.4.0 as operating system. CSRM is implemented using Python3, the test system uses Python 3.5. The experiments use a fixed seed in order to guarantee determinism. Where relevant the configuration is given. An open source repository holds the project's source code, benchmark scripts, analysis code and plots and extra material. Recent work on the convergence of GP-based SR [17, 18] featured a set of benchmark problems that pose convergence problems for SR implementations, using at most five features. CSRM does not know which features are used, making the problem harder.

4.0.1 Optimizer experiments setup

We test the 15 expressions with the following configuration:

- population : 20
- minimum depth : 4
- maximum depth : 10
- phases : (2, 5, 10)
- generations per phase : 20

- datapoints : 20
- range : [1,5]
- features : 5
- archivesize : 20
- expressions to archive per phase : 4
- optimization strategy : optimize expressions archived at end of phase

4.0.2 Measures

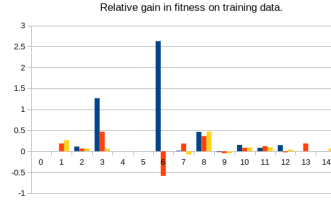
We compare the relative gain in fitness compared to not using an optimizer for all expressions. In other words, if m_n is a measure obtained by the algorithm without the optimizer, and m_a the same measure with the optimizer, we then define the relative gain as $g_{ma} = \frac{m_n}{m_a}$. If m_a is zero, we use $-\log_{10}(m_n)$ to represent the gain. If both are zero, the gain is obviously 1. A value of $g > 1$ indicates the ratio with which the optimizer improves the result. A g value < 1 indicates a regression. These 15 functions have wildly varying convergence behavior. In order to make sense of the data, we then apply a log scale $gl_{ma} = -\log_{10}(g_{ma})$. As measures we use the best fitness value on the training data, and the best on the full data set. We take the mean of the fitness of the 5 best expressions on training and the full data as well. This last measure gives us an indication on how the optimization process acts on the 'best' set of the population. Note that in our configuration, the 4 best expressions are always optimized.

4.0.3 2 Phases

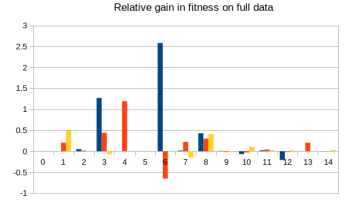
In Figure 2d we see the performance of the algorithms on training data. We see that for the training fitness data the improvements are significant, with ABC scoring an increase of 2.5 orders of magnitude for problem 6. For the other problems the increase is still large, especially given that our fitness function has a range of [0,1]. We also observe the significant regression for problem 6. This is likely caused due to overfitting. The algorithm in question (DE) optimizes the 4 best candidates of the last phase, but it is possible that these optimized expressions actually form a local optimum for the training data which has

poor fitness values for the validation data. By archiving these the convergence of the algorithm is hindered in the next phase. Note that DE allows equality updates, where expressions with the same fitness values are accepted as better. The same behavior occurs in a far less significant effect for expressions 7 and 9. A second explanation is our implementation of the population. The algorithm enforces distinct fitness values for all expressions. In an edge case it is possible that these optimized samples form a barrier, preventing other expressions from evolving past them. The optimized expressions in effect trap the rest of the population, which given our low generation count can explain this behavior. The mean fitness of the 5 best expressions shows significant improvements. Important to observe is the similarity between the two plots, the correlation between fitness values on training and full data is strong. This was a concern in the setup of the experiments. The optimizers could introduce overfitting on the training data. This risk is mitigated by the relatively low number of iterations each optimizer has been allocated. For the minimum fitness on the full data ABC outperforms the others. For the mean evaluation PSO is a good candidate. In this stage of the experiments, there is no single algorithm that is ideal for all problems. This once again confirms the NFL theorem [32].

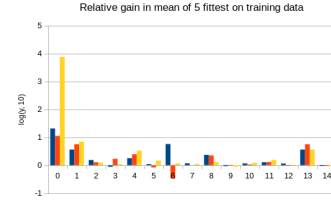
5 Phases With 5 phases we see in Figure 2h a more diverse effect. While ABC scores exceptionally good on problem 6, in sharp contrast with the 2 phase experiment, we see that PSO scores overall better for the training data. These results are logarithmic scaled, an improvement in fitness of factor 10 results in a value of 1 in the plots. When it comes to improving the mean of the best 5 expressions, PSO is a stable choice if we disregard the outlier values for problem 5. The correlation between training and full fitness scores is good for both measures. This demonstrates that the optimizer is not in this experiment introducing overfitting on the training data. The adverse effect of the optimizer on some test problems is still present. For the best fitness values on the full data DE is the better candidate. While ABC scores exceptionally high on problem 6, DE scores better overall. When we look at the mean there is no clear winner.



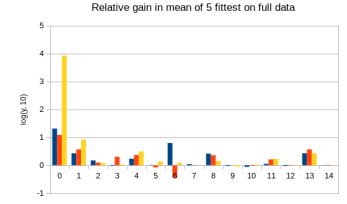
(a) Relative gain in best fitness of training data - 2 phases



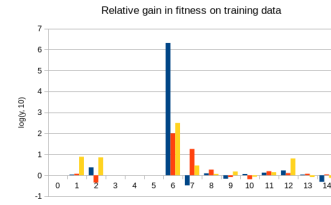
(b) Relative gain in best fitness of full data - 2 phases



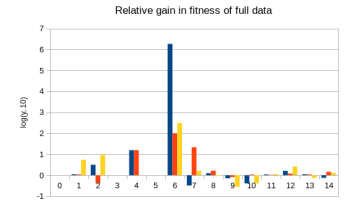
(c) Relative gain in mean fitness of 5 best on training data - 2 phases



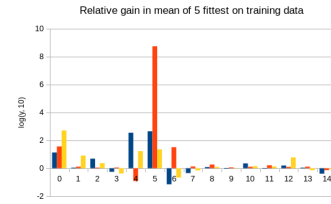
(d) Relative gain in mean fitness of 5 best on full data - 2 phases



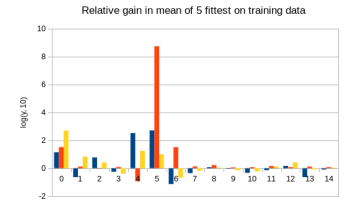
(e) Relative gain in best fitness of training data - 5 phases



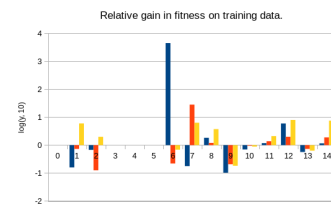
(f) Relative gain in best fitness of full data - 5 phases



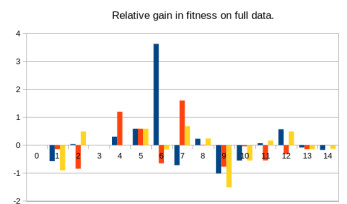
(g) Relative gain in mean fitness of 5 best on training data - 5 phases



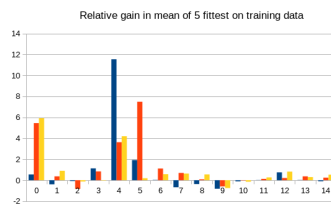
(h) Relative gain in mean fitness of 5 best on full data - 5 phases



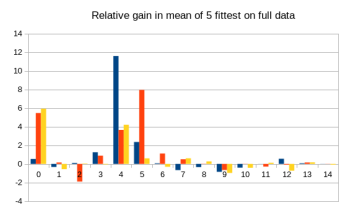
(i) Relative gain in best fitness of training data - 10 phases



(j) Relative gain in best fitness of full data - 10 phases



(k) Relative gain in mean fitness of 5 best on training data - 10 phases



(l) Relative gain in mean fitness of 5 best on full data - 10 phases

Figure 2: Relative gain of optimizer after 2,5,10 phases.

10 Phases If we observe the convergence after 10 phases we see a more pronounced effect. In Figure 21 we see that for several problems the optimizers are no longer improving w.r.t the unoptimized algorithm. This only holds for the best values, for the mean values the improvements are still significant. It becomes clear that the optimizer can force the algorithm into a local optimum from which it becomes hard to escape. The correlation between fitness results on the training data and full data is starting to weaken as well, in comparison to the experiments with 2 and 5 phases. If we look at the fitness values for the full data DE is the more stable of the three algorithms. When it regresses its losses are smaller than the others, while its gains are strongest on the most problems. For the mean fitness of the full data a similar argument can be made, with the exception of problem 2 where DE fails severely. Another aspect is that after 100 generations the fitness values are extremely small, in the order of $1e-15$. We measure the relative gain with respect to the algorithm without an optimizer, but as the fitness values decrease rounding errors start to influence the calculations more and more. The fitness values are approaching the floating point epsilon values. For our implementation epsilon is set at $2.22e-16$. For problem 0, a minimum fitness value of 0 is found after 2 phases. For others far more iterations are needed. We need to make a trade-off in order to be able to compare all 15 problems. Giving each problem an equal budget in iterations is the more fair approach. Another approach is implementing a stop condition that halts within a certain distance of a desired fitness threshold, but this approach is fraught with issues. There is no guarantee exactly how many iterations are needed. This approach requires knowing the problem 'hardness' [24] in advance, but by the very definition of our problem statement we do not know how hard our problem is.

5 Related Work

Symbolic regression is one technique that fits a model, given a set of input values, to a known output. Other machine learning techniques such as Neural Networks, Support Vector Machines and Random Forests have the same functionality but where SR distinguishes itself is in the white box nature of the model. The convergence characteristics of SR are an active field of study [17]. New ap-

proaches in SR such as GPTIPS and FFX [26, 21] focus on multiple linear regression, where a linear combination of base functions is generated. While GPTIPS still uses GP, FFX is completely deterministic and eschews GP. In the recent work of [33] SR is compared with these approaches on a series of benchmark functions. The authors concluded that while SR can have a slower convergence rate compared to conventional machine learning algorithms, the difference is not that large. Even though SR is usually associated with GP, there exists a wide variety of alternative implementations. A non GP approach using elements from Grammatical Evolution (GE) [22], several genetic algorithm techniques and continuous optimizers (DE, PSO) has been presented in [16] with promising results in terms of convergence rate and accuracy. The more recently introduced ABC algorithm has also been used for SR [11]. Ant Colony Optimization [7] has been used to generate programs [25], the same functionality that allows GP to be used for SR. Several approaches to the constant optimization problem exist. The traditional solution is generating random constants [19] remains a slow approach given the size of the search space. In [30] a structure based approach is reported to improve the random constant generation. Each constant is represented not by a single leaf node but by an evolving subtree. Apart from improved convergence, this approach also avoids hybridization of the original GP algorithm. There is a similarity with our approach, where we fold constant subtrees instead of evolving these separately. Their approach underlines our statement that evolving subtrees to generate constants can be quite effective. Our folding approach prevents vanilla GP from doing this, their approach splits constant generation from the GP algorithm but then reuses the same tree evolution techniques to evolve constants. In [9] the concept of numeric mutation is introduced where constants are mutated separately from the remainder of the tree using an implementation based on a temperature-biased normal distribution inspired by simulated annealing [15]. Another approach is made by applying GE to generate constants [6] where grammars are used to generate and evolve constants. Examples in the field of hybridization are DE [3] and PSO [18]. Advances such as semantically aware operators [29] and modularity are not applied here.

6 Conclusion

We have implemented a baseline GP SR tool based on a tree representation that allows for inspection of the convergence process through extensive statistics and visualization. We implemented the classical mutation and crossover operators and applied a cooling schedule to mutation that saves computational cost. The constant generation and optimization problem was tackled using a 2 pronged approach. We apply constant folding to reduce the size of the expression trees. This approach, although it can slow the generation of constants, is vital for the second stage of our approach. We hybridize GP with 3 continuous optimization algorithms and compare the results. We find that, while in general convergence improves, the application of the continuous optimizer should be chosen such that overfitting is not introduced. As expected from the NFL theorem no single algorithm was optimal for all problem instances, validating both the test problems we used and the implementation of the algorithm. The tool's modular architecture allows it to be extended with new metaheuristics.

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