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Optimal Mutation Probability for Genetic Algorithms

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Abstract—We derive the value of the mutation probability which maximizes the probability that the genetic algorithm finds the optimum value of the objective function under simple assumptions. This value is compared with the optimum mutation probability derived in other studies. An empirical study shows that this value, when used with a larger scaling factor in linear scaling, improves the performance of the genetic algorithm. This feature is then added to a model developed by Hinton and Nowlan which allows certain bits to be guessed in an effort to increase the probability of finding the optimum solution.

Keywords—Optimization, Natural selection, Genetic search, Fitness scaling, Global extrema.

1. INTRODUCTION

In genetic algorithms, mutation is often regarded as a background operator whose only importance is to prevent the algorithm from prematurely converging to a suboptimal solution. Numerous studies have investigated the optimal setting for the mutation probability p_m [1–7]. In this paper, we take a different approach to the problem, namely, choosing p_m to maximize the probability that the genetic algorithm finds the optimum solution. In other words, as selection and crossover introduce better solutions, mutation is used in hopes of nudging good solutions closer to the best solution. This approach bears some resemblance to that of Hinton and Nowlan [8] and Belew [9], who allowed certain undecided bits to be guessed in an attempt to find the optimum solution. We will investigate the addition of a mutation probability to their model.

The original motivation for genetic algorithms was adaptation of a population, and so preservation of good schemata in the gene pool argued against a large mutation rate. This tradition does not preclude considering a genetic algorithm in the narrow sense of a function optimizer, without regard to what happens to the population. Genetic algorithms have proven useful in this narrow sense, so in this paper we restrict our attention to the goal of function optimization. We also consider only unimodal functions; if there are multiple points where the optimum occurs, we seek only one such point.

2. THE OPTIMAL MUTATION PROBABILITY

Without loss of generality, let us assume the optimal solution to a genetic algorithm problem is a string of L 1's (assume L > 1). Denote this solution by X. Suppose we have a population of size N, in which the probability that an arbitrary bit is 1 is denoted by p. For simplicity, we assume that the value of a bit is independent of the value of any other bit. Although this is too simplistic for many problems, it gives us a starting point. Denote by E_X the event that at least one population member is X after mutation (with E_X^c its complimentary event), and by F_X the event that none of the population members were X before mutation. Then, whenever $p \in [0,1)$,

$$\begin{split} P\left(E_X^c \mid F_X\right) &= \left[P\left(\text{a population member is not X after mutation} \mid F_X\right)\right]^N \\ &= \left[1 - P\left(\text{a population member is X after mutation} \mid F_X\right)\right]^N \\ &= \left[1 - P\left(\text{all bits are 1 after mutation} \mid \text{at least one bit was 0 before}\right)\right]^N \\ &= \left(1 - \frac{\sum_{k=1}^L \binom{L}{k}(1-p)^k p^{L-k} p_m^k \left(1-p_m\right)^{L-k}}{1-p^L}\right)^N \\ &= \left(1 - \frac{\left(p_m(1-2p) + p\right)^L - \left(p\left(1-p_m\right)\right)^L}{1-p^L}\right)^N, \end{split}$$

and hence the probability that at least one population member is X after mutation given that none is X before mutation is

$$P(E_X \mid F_X) = 1 - \left(1 - \frac{(p_m(1-2p)+p)^L - (p(1-p_m))^L}{1-p^L}\right)^N.$$
 (1)

For fixed p, L, and N, denote this last expression by $f(p_m)$. Consider the function (for fixed p and L) $h(p_m) = (p_m(1-2p)+p)^L - (p(1-p_m))^L$. There is only one solution to the equation $h'(p_m) = 0$ when $p \in [1/2, 1]$, and none otherwise. Denoting this solution by p_m^* , we find that

$$p_m^* = \frac{1 - p\alpha}{(1 - 2p)\alpha + 1},\tag{2}$$

where

$$\alpha = \left(\frac{2p-1}{p^L}\right)^{1/(L-1)}. (3)$$

It is straightforward to verify that $0 \le p_m^* \le 1$ for all $p \in [1/2, 1]$. Now h'(0) > 0 and h(0) = 0 for all $p \in [0, 1]$. Also, h'(1) < 0 for all $p \in (1/2, 1)$, and $h(1) = (1 - p)^L > 0$ for all $p \in [0, 1)$. Hence, as long as $p \in (1/2, 1)$, $h(p_m) > h(1)$ for some $p_m \in (1 - \delta, 1)$ for some $\delta > 0$. Hence, for any $p \in (1/2, 1)$, p_m^* must yield a global maximum of f on $p_m \in [0, 1)$, since it is the only critical point there. When p = 1/2, $p_m = 1$ maximizes f, so (2) maximizes f for all $p \in [1/2, 1)$.

Notice that (2) and (3) can be expressed in the alternate form

$$p_m^* = \frac{1 - u}{1 - u^L},\tag{4}$$

where

$$u = \left(\frac{2p-1}{p}\right)^{1/(L-1)}. (5)$$

As p increases from 1/2 to 1, u increases continuously from 0 to 1. Hence,

$$\lim_{p \to 1^{-}} p_m^* = \lim_{u \to 1^{-}} \frac{1 - u}{1 - u^L} = \frac{1}{L}.$$

Moreover, as $p \uparrow 1$, $p_m^* \downarrow 1/L$. To verify this, it suffices to verify that $(1-u)/(1-u^L) \downarrow 1/L$ as $u \uparrow 1$. But this follows because for $u \in (0,1)$, $0 < u^L + Lu^{L-1}(1-u) < \sum_{k=0}^L {L \choose k} (1-u)^k u^{L-k} = 1$, so that

 $\frac{d\left(\left(1-u\right)/\left(1-u^{L}\right)\right)}{du} = \frac{\left(u^{L} + Lu^{L-1}(1-u) - 1\right)}{\left(1-u^{L}\right)^{2}} < 0.$

In practice, one doesn't know p, making use of (2) and (3) problematic. One can estimate p using

$$\hat{p} = 1 - \frac{1}{N-1} \sum_{i=1}^{N} \frac{h_i}{L},\tag{6}$$

where h_i is the Hamming distance between element i of the population and the best solution found so far.

The limiting value p_m^* , namely 1/L, has been previously recommended by DeJong [2]. If population size is kept constant, this value is asymptotically smaller than the optimum found by Schaffer et al. of [7] $p_m = 1.829N^{-1.073}L^{-.4867}$. But if the population size is increased along with the chromosome length, our result is asymptotically larger. Schaffer et al., however, were using the criterion of online performance, which is the average value of the objective function over all members of the population. This study, on the other hand, is concerned solely with finding the best solution at any given generation.

The goal of hoping to mutate one's way to the optimal solution may well be questioned, because for large L, $f(p_m^*)$ is very small. But $\lim_{N\to\infty} f(p_m^*) = 1$, which says that if the population is made large enough, the probability of hitting the solution can be made arbitrarily close to 1. Using L'Hôpital's Rule, it may be verified that

$$\lim_{p\to 1} f\left(\frac{1}{L}\right) = 1 - \left(1 - \frac{(L-1)^{L-1}}{L^L}\right)^N.$$

This tells us the probability of hitting the optimal solution as the population gets close to that solution. For example, when L = N = 30, this limit is 0.3137.

3. EMPIRICAL RESULTS

We have tested the results of the previous section running Goldberg's SGA [10] for 60 generations with the values L=N=30. The first objective function used was the number of 1 bits, raised to the fifteenth power, and then divided by 2^L , with linear scaling used to determine fitness. It was chosen because of its single sharp peak around the optimum solution. For this fitness function, the genetic algorithm usually found the optimum solution before the $60^{\rm th}$ generation. Therefore, our criterion for comparison is the number of generations required before the optimum solution was found.

In our initial experiments, we compared scaling multiples in the range of 1.2 to 2.0, which Goldberg recommends, and values several times larger. We found that larger scaling factors led to improved performance, and so we eventually tried scaling factors as large as 30, even though this is far outside the usually recommended values. Goldberg's SGA changed to an even smaller scaling factor when necessary to avoid negative fitness. In the current study, any negative fitness values were simply changed to 0. In addition to the fact that this strategy worked well, the following rationale may be given: if the mutation probability is large enough to prevent premature convergence, it is worthwhile to strongly reward good solutions and strongly penalize bad solutions. Mutation will keep shaking things up enough so that other parts of the solution space will be explored. This strategy bears some resemblance to the dynamic, extinctive selection scheme described by Bäck and Hoffmeister [11].

We tried six different values of p_m : 0.0091 recommended by Schaffer *et al.* [7], 0.011 recommended by Hesser and Männer [5], and the changing value of p_m^* given by (2), (3) and (6), plus

the unusually large values of 0.2 and 0.1 and the minimum value of 0.0. Uniform crossover was used with the crossover probability kept at 0.6. Each combination of parameters was tried 99 times.

The following ANOVA table shows that the scaling multiple and the mutation probability, as well as the interaction between them, were extremely significant.

	df	SS	MS	F	P-value
Scaling	29	694685	23955	386.37	0.0000
Mutation	5	7143257	1428651	23043	0.0000
Interaction	145	578930	3993	64.403	0.0000
Error	17640	1097567	62		
Total	17819	9514440			

Appendix 1 shows the average number of generations (over 99 trials) until the optimum solution was found. The mutation probabilities of 0.2, 0.1, and 0.0 gave poor results, while the other three rates gave much better results. The best results averaged over all scaling factors (14.193) were found using p_m^* . In particular, the combination of p_m^* with the scaling factor of 30 gave the best performance (9.343). One striking feature of the table is that the results continued to improve as the scaling factor increases, except with a mutation rate of 0.0. When using the traditional scaling factor 2 or less, the mutation rates of 0.011 and 0.0091 out perform the rate given here, but this reverses for scaling factors larger than 4.

One possible difficulty with a large scaling factor is premature convergence to a local optimum that is not the global optimum. To investigate this, we created a second fitness function by adding to the original function the number of 0 bits, raised to the ninth power, and then divided by 2^L and multiplied by 0.5. This function has local optimum of 0.5 when all bits are set to 0. The ninth power was chosen because it was sufficiently smaller than 15, the power used in the original function, that the algorithm often found the local optimum of 0.5 (when all bits are 0) rather than the global optimum of 1.0 (when all bits are 1). For this reason, rather than looking at the number of generations until the optimum was found, we instead looked at the fitness of the best individual found in 60 generations. As the following ANOVA shows, the mutation rate, scaling factor, and interaction are highly significant.

	df	SS	MS	F	P-value
Scaling	29	73.1587	2.5227	2.5097	0.0000
Mutation	5	348.1180	69.6236	7591.23	0.0000
Interaction	145	31.0458	0.2141	23.3438	0.0000
Error	17640	161.7867	0.00917158		
Total	17819	614.1093			

Appendix 2 shows the average fitness (over 99 trials) of the best individual found in 60 generations. The mutation probabilities of 0.2, 0.1, and 0.0 again gave poor results. There was little difference between the results for the other three mutation rates. The results do not show the striking improvement shown in Appendix 1 as the scaling factor increases.

We next asked whether these new values of the parameters would work for more interesting problems, where our original assumptions do not apply. We tried the function F6 defined by Schaffer et al. [7] as

$$F6(x,y) = 0.5 + \frac{\sin^2 \sqrt{x^2 + y^2} - 0.5}{\left[1 + 0.0001(x^2 + y^2)\right]^2}.$$

As before, we let L=30; we split the 30 bits into two blocks of 15 bits each, with 1 bit representing the sign, 4 bits representing the bits to the left of the decimal, and the other 10 bits representing the bits to the right of the decimal. The results below show that the scaling factor was highly significant and the mutation index extremely so, while the interaction between them was not.

	df	SS	MS	F	P-value
Scaling	29	0.022575	0.000778	2.5097	0.0000
Mutation	5	2.027066	0.405413	1308	0.0000
Interaction	145	0.034344	0.000237	0.7645	0.9839
Error	17640	5.466846	0.000310		
Total	17819	7.550830			

Appendix 3 shows the average fitness (over 99 trials) of the best individual found in 60 generations. All mutation rates gave good results this time, but the best results were for 0.2 and 0.1, followed by p_m^* . In this case, even higher mutation rates may be useful. Although the scaling factor is statistically significant, its value does not seem to make much of a difference.

Davis [12] has argued that F6 and the other functions in Schaffer's test suite are not suitable for testing genetic algorithms because they favor what he terms "bit climbers." He suggests instead an alternative test suite in which the value of each variable is shifted down by 10%. The shifted version of F6 is referred to as SF6. We repeated our previous experiment using SF6 with uniform crossover. As the results below show, mutation was statistically significant, but scaling was not, nor was the interaction between the two.

	df	SS	MS	F	P-value
Scaling	29	0.002029	0.000070	0.44300	0.9958
Mutation	5	0.965771	0.193154	1220	0.0000
Interaction	145	0.015066	0.000104	0.65823	0.9995
Error	17640	2.782971	0.000158		
Total	17819	3.765838			

Appendix 4 shows the average fitness (over 99 trials) of the best individual found in 60 generations. As with F6, all mutation rates gave good results, with the best results for 0.1, followed by 0.2, followed by p_m^* . The scaling factor does not matter.

These results are inconsistent with those of Schaffer et al. [7]. The primary difference between our work and that of Schaffer et al. is that we looked for the best solution found rather than the online performance. It may be that too much attention has been given to online and offline performance. To someone with a problem requiring a solution, the only matter of interest is how good is the solution found. We note that Bramlette [1] and Laszewski [13] have found even larger mutation rates to be useful when seeking the global optimum.

4. THE MODEL OF HINTON, NOWLAN, AND BELEW

Hinton and Nowlan [8] and Belew [9] suggested adding "shoulders" to an otherwise isolated optimum solution by considering bits with values 0, 1, and ?. The idea is that the genetic algorithm will have a greater chance of finding the optimal solution if we allow a large number of guesses for certain bits (those denoted by ?'s). The model is therefore of interest in this study because it, too, has the goal of finding the optimal solution by chance. The model does not contain a mutation probability, so we propose to add this feature.

As in [9], let Q denote the number of bits in a member of the population which are to be guessed, let G be the number of guesses allowed for the string, and let r denote the probability

that a bit is 0. As before, let p_m denote the probability that a 1 mutates to a 0 or a 0 to a 1. The ? bits will not be allowed to mutate. Then as a function of the mutation probability p_m (and fixed G, Q, L), the probability that a member of the population is the optimum after mutation and guessing is given by

$$g(p_m) = \left(1 - \left(1 - 2^{-Q}\right)^G\right) \sum_{k=0}^{L-Q} {L \choose k} r^k (1-r)^{L-k} p_m^k (1-p_m)^{L-Q-k}. \tag{7}$$

Here k represents the number of 0's, which must mutate, and L-Q-k represents the number of 1's, which must not mutate if we are to achieve the optimal solution. The factor in the front of the summation is the probability that the? bits are guessed correctly at least once out of the G guesses, while the summation represents the probability that any 0's in a string change to 1 and the 1's stay as they are. When p_m is 0, this formula is identical to Belew's. If Q set to 0 and no? bits are allowed, then r=1-p, and (7) is the same as the numerator of the fraction in the fourth line of the derivation of (1), except that in (1) we did not allow k to equal 0, since we were assuming that the population didn't already contain the optimal solution. On the other hand, when Q>0, the population automatically does not contain the optimal solution because it does not contain any particular solution until the? bits are guessed.

Let us seek the value of p_m that maximizes the probability in (7). Solving $g'(p_m) = 0$ is algebraically very complicated. Furthermore, in the special cases we investigated, the solution turned out to be a minimum. If this is always true, then the maximum must occur at either $p_m = 0$ or $p_m = 1$. Then it can be shown that when

$$r < \frac{1}{1 + \binom{L}{Q}^{1/(L-Q)}},\tag{8}$$

the maximum occurs at $p_m = 0$. When r is greater than the value in (8), the maximum occurs at $p_m = 1$. In other words, if few of the bits are incorrect, it's better if none of them mutate. Otherwise it's better if all of them mutate (except for those which are to be guessed).

This result is quite different from the intermediate value of p_m^* given by (2) and (3). That is because we are now leaving open the possibility that all the determined bits are already 1, a case that was excluded previously. In Section 2, had we summed on k from 0 to L rather than from 1 to L, we would also find the optimum value of p_m to be 0 or 1. This implies that if there is a likelihood that the optimum already exists in the population, no mutations should be made when our goal is maximizing the probability of finding the optimum. On the other hand, if all members of the population are very far from the best solution, it might be best to change the values of all bits.

Making p_m equal to 0 or 1 is not a good strategy in the standard genetic algorithm. Clearly more work is needed to unify the ideas of this section with the ideas of Section 2. For example, (1) deals with an entire population, while (7) deals only with one member of the population. If (7) is expanded to an entire population, then Q must be a random variable if one adheres to Belew's formulation. In that case, deriving a result similar to (7) is complicated.

5. CONCLUSIONS

This study suggests that using a mutation rate different from what has been suggested by others increases the chance that the genetic algorithm will find the optimum solution, and improves the value of the best solution found even when the optimum solution is not found. In contrast, when this idea is added to the model of the genetic algorithm which allows certain bits to be guessed, we come to the conclusion that it is best to change all bits or none of the bits, neither of which is a good strategy in the standard genetic algorithm.

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APPENDIX 1 ONEMAX

Number of generations until optimum found.

Rows: fitness scaling factor. Columns: mutation probability.

$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$
2 60.000 60.000 31.859 33.202 57.697 50.44 3 60.000 60.000 27.404 18.081 18.061 57.576 40.18 4 60.000 59.788 15.970 15.141 16.061 57.495 37.44 5 60.000 56.030 13.101 14.374 15.020 58.444 36.16 6 60.000 51.071 11.717 13.313 14.374 58.475 34.85 7 59.606 44.384 10.980 13.707 14.717 56.323 33.29 8 60.000 42.071 10.889 12.596 13.333 58.939 32.99 9 59.646 39.727 10.535 12.515 13.626 58.909 32.49 10 59.949 38.646 10.384 12.677 14.343 59.465 32.57 11 59.717 38.343 10.091 13.273 13.788 58.444 32.27
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9 59.646 39.727 10.535 12.515 13.626 58.909 32.49 10 59.949 38.646 10.384 12.677 14.343 59.465 32.57 11 59.717 38.343 10.091 13.273 13.788 58.444 32.27 12 60.000 36.960 10.040 12.293 13.545 57.818 31.77 13 59.182 35.313 10.020 12.384 13.626 58.374 31.48 14 60.000 35.101 9.990 12.071 13.293 57.828 31.38 15 59.677 32.182 9.737 12.455 12.859 58.354 30.87 16 60.000 33.343 9.828 12.434 13.535 59.444 31.46 17 60.000 33.970 9.707 12.293 13.000 60.000 31.47 18 59.929 33.152 9.929 12.566 13.253 60.000 31.46
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11 59.717 38.343 10.091 13.273 13.788 58.444 32.27 12 60.000 36.960 10.040 12.293 13.545 57.818 31.77 13 59.182 35.313 10.020 12.384 13.626 58.374 31.48 14 60.000 35.101 9.990 12.071 13.293 57.828 31.38 15 59.677 32.182 9.737 12.455 12.859 58.354 30.87 16 60.000 33.343 9.828 12.434 13.535 59.444 31.49 17 60.000 33.970 9.707 12.293 13.000 60.000 31.49 18 59.929 33.152 9.929 12.566 13.253 60.000 31.49 19 59.606 34.717 9.626 12.707 13.303 60.000 31.66
12 60.000 36.960 10.040 12.293 13.545 57.818 31.77 13 59.182 35.313 10.020 12.384 13.626 58.374 31.46 14 60.000 35.101 9.990 12.071 13.293 57.828 31.38 15 59.677 32.182 9.737 12.455 12.859 58.354 30.87 16 60.000 33.343 9.828 12.434 13.535 59.444 31.43 17 60.000 33.970 9.707 12.293 13.000 60.000 31.43 18 59.929 33.152 9.929 12.566 13.253 60.000 31.46 19 59.606 34.717 9.626 12.707 13.303 60.000 31.66
13 59.182 35.313 10.020 12.384 13.626 58.374 31.48 14 60.000 35.101 9.990 12.071 13.293 57.828 31.38 15 59.677 32.182 9.737 12.455 12.859 58.354 30.87 16 60.000 33.343 9.828 12.434 13.535 59.444 31.45 17 60.000 33.970 9.707 12.293 13.000 60.000 31.45 18 59.929 33.152 9.929 12.566 13.253 60.000 31.46 19 59.606 34.717 9.626 12.707 13.303 60.000 31.66
14 60.000 35.101 9.990 12.071 13.293 57.828 31.38 15 59.677 32.182 9.737 12.455 12.859 58.354 30.87 16 60.000 33.343 9.828 12.434 13.535 59.444 31.47 17 60.000 33.970 9.707 12.293 13.000 60.000 31.46 18 59.929 33.152 9.929 12.566 13.253 60.000 31.47 19 59.606 34.717 9.626 12.707 13.303 60.000 31.66
15 59.677 32.182 9.737 12.455 12.859 58.354 30.85 16 60.000 33.343 9.828 12.434 13.535 59.444 31.45 17 60.000 33.970 9.707 12.293 13.000 60.000 31.49 18 59.929 33.152 9.929 12.566 13.253 60.000 31.49 19 59.606 34.717 9.626 12.707 13.303 60.000 31.66
16 60.000 33.343 9.828 12.434 13.535 59.444 31.43 17 60.000 33.970 9.707 12.293 13.000 60.000 31.43 18 59.929 33.152 9.929 12.566 13.253 60.000 31.43 19 59.606 34.717 9.626 12.707 13.303 60.000 31.66
17 60.000 33.970 9.707 12.293 13.000 60.000 31.46 18 59.929 33.152 9.929 12.566 13.253 60.000 31.47 19 59.606 34.717 9.626 12.707 13.303 60.000 31.66
18 59.929 33.152 9.929 12.566 13.253 60.000 31.47 19 59.606 34.717 9.626 12.707 13.303 60.000 31.66
19 59.606 34.717 9.626 12.707 13.303 60.000 31.66
20 60,000 33,889 9,414 12,152 13,455 60,000 31,48
21 59.545 32.091 9.687 12.040 13.293 59.465 31.02
22 59.616 32.091 9.586 12.071 13.071 60.000 31.07
23 60.000 32.808 9.747 11.859 12.879 60.000 31.21
24 59.879 31.253 9.758 11.848 12.606 60.000 30.89
25 60.000 28.707 9.707 11.838 12.545 60.000 30.46
26 59.960 30.414 9.727 11.687 12.242 60.000 30.67
27 58.727 31.465 9.596 12.131 12.444 60.000 30.72
28 58.828 31.162 9.758 12.364 12.586 60.000 30.78
29 59.242 30.040 9.505 12.081 12.495 60.000 30.56
30 59.535 31.869 9.343 12.273 12.596 60.000 30.93
all 59.755 39.020 14.193 14.969 15.772 59.102 33.80

APPENDIX 2 VARIATION ON ONEMAX

Optimum fitness in 60 generations.

Rows: fitness scaling factor.

Columns: mutation probability.

	0.2	0.1	p_m^*	0.011	0.0091	0.0	all
1	0.07767	0.06712	0.06988	0.05368	0.05033	0.04129	0.06000
2	0.09585	0.13949	0.34156	0.50505	0.50505	0.26010	0.30785
3	0.12554	0.24698	0.52020	0.51010	0.51515	0.27200	0.36500
4	0.15064	0.33238	0.50505	0.51010	0.51010	0.27431	0.38043
5	0.17527	0.38295	0.50505	0.51010	0.51515	0.24527	0.38897
6	0.19228	0.40796	0.50505	0.50505	0.50505	0.22776	0.39053
7	0.19317	0.42202	0.51010	0.52020	0.52525	0.21614	0.39782
8	0.20096	0.42962	0.50505	0.52020	0.52020	0.21286	0.39815
9	0.20757	0.44228	0.51010	0.51515	0.52020	0.19155	0.39781
10	0.21729	0.43760	0.53535	0.52525	0.53535	0.18612	0.40616
11	0.22415	0.45142	0.53535	0.52020	0.52525	0.18860	0.40750
12	0.22137	0.47170	0.53030	0.52020	0.52525	0.18232	0.40852
13	0.21696	0.44663	0.53030	0.52020	0.53030	0.17638	0.40346
14	0.21929	0.45593	0.52525	0.52525	0.53030	0.19143	0.40791
15	0.21923	0.45895	0.52020	0.52020	0.53030	0.18281	0.40528
16	0.22790	0.46893	0.52525	0.51515	0.52525	0.17682	0.40655
17	0.22639	0.47022	0.52525	0.52525	0.53030	0.17476	0.40870
18	0.21992	0.46495	0.52525	0.52525	0.53030	0.16417	0.40497
19	0.22796	0.46760	0.53030	0.52020	0.53030	0.15905	0.40590
20	0.22251	0.46760	0.53535	0.52020	0.52525	0.16337	0.40571
21	0.22409	0.45987	0.53535	0.52525	0.53030	0.16288	0.40629
22	0.22860	0.46495	0.53535	0.52525	0.53030	0.16516	0.40827
23	0.22941	0.48221	0.53030	0.52525	0.53030	0.17055	0.41134
24	0.23153	0.46889	0.53030	0.53030	0.53030	0.17132	0.41044
25	0.23166	0.47557	0.53030	0.53030	0.53030	0.16514	0.41055
26	0.23625	0.47026	0.53030	0.52525	0.52525	0.16806	0.40923
27	0.23991	0.46893	0.53030	0.52525	0.53030	0.16687	0.41026
28	0.23145	0.46893	0.53030	0.52525	0.53030	0.16469	0.40849
29	0.23152	0.47026	0.52525	0.52525	0.53535	0.16949	0.40952
30	0.22725	0.47557	0.52525	0.52525	0.53030	0.16060	0.40737
all	0.20579	0.42126	0.50311	0.50499	0.50959	0.18506	0.38830

APPENDIX 3

F6

Optimum fitness in 60 generations.

Rows: fitness scaling factor.

Columns: mutation probability.

	0.2	0.1	p_m^*	0.011	0.0091	0.0	all
1	0.9959	0.9959	0.9947	0.9886	0.9887	0.9794	0.9905
2	0.9962	0.9958	0.9924	0.9798	0.9785	0.9729	0.9859
3	0.9958	0.9970	0.9913	0.9779	0.9761	0.9706	0.9848
4	0.9963	0.9970	0.9918	0.9824	0.9794	0.9710	0.9863
5	0.9966	0.9965	0.9923	0.9806	0.9756	0.9687	0.9851
6	0.9964	0.9963	0.9909	0.9809	0.9802	0.9709	0.9859
7	0.9967	0.9969	0.9898	0.9794	0.9775	0.9680	0.9847
8	0.9966	0.9967	0.9925	0.9815	0.9769	0.9700	0.9857
9	0.9966	0.9969	0.9916	0.9791	0.9779	0.9685	0.9851
10	0.9967	0.9970	0.9905	0.9781	0.9775	0.9684	0.9847
11	0.9968	0.9966	0.9912	0.9795	0.9775	0.9681	0.9849
12	0.9970	0.9966	0.9921	0.9808	0.9759	0.9688	0.9852
13	0.9965	0.9966	0.9922	0.9808	0.9773	0.9688	0.9854
14	0.9965	0.9967	0.9920	0.9797	0.9760	0.9659	0.9845
15	0.9968	0.9965	0.9915	0.9808	0.9769	0.9661	0.9848
16	0.9966	0.9969	0.9920	0.9810	0.9756	0.9647	0.9845
17	0.9966	0.9969	0.9912	0.9823	0.9749	0.9660	0.9847
18	0.9968	0.9968	0.9934	0.9805	0.9760	0.9660	0.9849
19	0.9966	0.9967	0.9913	0.9799	0.9769	0.9660	0.9846
20	0.9968	0.9968	0.9909	0.9797	0.9774	0.9655	0.9845
21	0.9967	0.9962	0.9903	0.9800	0.9765	0.9677	0.9845
22	0.9964	0.9966	0.9890	0.9798	0.9776	0.9678	0.9845
23	0.9968	0.9967	0.9913	0.9780	0.9775	0.9658	0.9843
24	0.9965	0.9969	0.9916	0.9802	0.9780	0.9655	0.9848
25	0.9969	0.9969	0.9917	0.9810	0.9779	0.9650	0.9849
26	0.9971	0.9970	0.9921	0.9806	0.9780	0.9655	0.9851
27	0.9969	0.9968	0.9902	0.9807	0.9777	0.9647	0.9845
28	0.9966	0.9963	0.9898	0.9794	0.9777	0.9658	0.9843
29	0.9966	0.9965	0.9905	0.9794	0.9776	0.9661	0.9844
30	0.9967	0.9964	0.9915	0.9802	0.9773	0.9666	0.9848
all	0.9966	0.9967	0.9915	0.9804	0.9776	0.9678	0.9851

APPENDIX 4 SF6

Optimum fitness in 60 generations.

Rows: fitness scaling factor.

Columns: mutation probability.

		0.2	Λ 1					
			0.1	p_m^*	0.011	0.0091	0.0	all
	1	0.9956	0.9960	0.9946	0.9880	0.9875	0.9816	0.9905
	2	0.9959	0.9965	0.9967	0.9849	0.9861	0.9802	0.9900
	3	0.9963	0.9972	0.9971	0.9844	0.9841	0.9790	0.9897
	4	0.9966	0.9969	0.9967	0.9850	0.9868	0.9786	0.9901
	5	0.9965	0.9972	0.9971	0.9865	0.9861	0.9780	0.9902
	6	0.9968	0.9974	0.9966	0.9867	0.9869	0.9757	0.9900
	7	0.9970	0.9974	0.9955	0.9864	0.9880	0.9763	0.9901
	8	0.9969	0.9973	0.9971	0.9862	0.9859	0.9761	0.9899
	9	0.9967	0.9974	0.9967	0.9858	0.9867	0.9780	0.9902
1	.0	0.9969	0.9974	0.9965	0.9879	0.9873	0.9733	0.9899
1	1	0.9967	0.9974	0.9963	0.9856	0.9851	0.9740	0.9892
1	2	0.9965	0.9973	0.9970	0.9843	0.9863	0.9758	0.9895
1	3	0.9969	0.9971	0.9967	0.9861	0.9834	0.9775	0.9896
1	4	0.9970	0.9974	0.9965	0.9860	0.9852	0.9777	0.9900
1	5	0.9969	0.9973	0.9962	0.9851	0.9839	0.9784	0.9896
1	6	0.9969	0.9973	0.9963	0.9843	0.9843	0.9785	0.9896
1	7	0.9968	0.9975	0.9960	0.9862	0.9849	0.9786	0.9900
1	.8	0.9971	0.9974	0.9964	0.9853	0.9835	0.9786	0.9897
1	9	0.9971	0.9974	0.9962	0.9849	0.9848	0.9789	0.9899
2	0:	0.9970	0.9975	0.9952	0.9851	0.9843	0.9769	0.9893
2	1	0.9969	0.9974	0.9962	0.9861	0.9863	0.9765	0.9899
2	2	0.9969	0.9972	0.9957	0.9850	0.9857	0.9780	0.9897
2	3	0.9966	0.9973	0.9962	0.9871	0.9869	0.9785	0.9904
2	4	0.9968	0.9974	0.9970	0.9867	0.9861	0.9793	0.9906
2	5	0.9970	0.9974	0.9963	0.9876	0.9866	0.9784	0.9906
2	6	0.9970	0.9974	0.9960	0.9874	0.9865	0.9771	0.9903
2	7	0.9968	0.9974	0.9963	0.9867	0.9867	0.9766	0.9901
2	8	0.9968	0.9973	0.9962	0.9872	0.9869	0.9772	0.9903
2	9	0.9968	0.9973	0.9962	0.9866	0.9861	0.9774	0.9901
3	0	0.9968	0.9974	0.9964	0.9871	0.9852	0.9773	0.9900
a	ll	0.9968	0.9973	0.9963	0.9861	0.9858	0.9776	0.9900