Evolutionary Dataset Optimisation: learning algorithm quality through genetic evolution

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Abstract

When faced with a problem involving data, it is almost certainly the case that the data is fixed and in order to do something with that data, a researcher must select an algorithm that is appropriate for the problem domain whilst performing well on their data. The value prescribed to an algorithm is often found through a process of surveying the current literature to create a shortlist, then running various trials with the shortlisted algorithms. The winning algorithm is then chosen based on some common objective value. The issue with this process is that it does not necessarily allow (or require) the researcher to consider why certain algorithms perform better on particular datasets and not others, and which characteristics make data "good" for their chosen algorithm.

This paper introduces a novel method for generating artificial data through genetic evolution, the purpose of which is to create populations of datasets for which a particular algorithm performs well. This is done by passing an algorithm's objective function to an evolutionary algorithm. Therein, each individual is a particular dataset defined by its dimensions, entries, and the approximate statistical shape of each of its attributes. In this way, detailed information about each individual is retained throughout the algorithm. Hence, they may be manipulated in a meaningful way during the run, and studied once the algorithm has terminated.

Following this, a number of examples are given to show the performance of the method. These examples are created using a Python implementation of the process which is built to be highly customisable, interpretable and reproducible.

1 Introduction

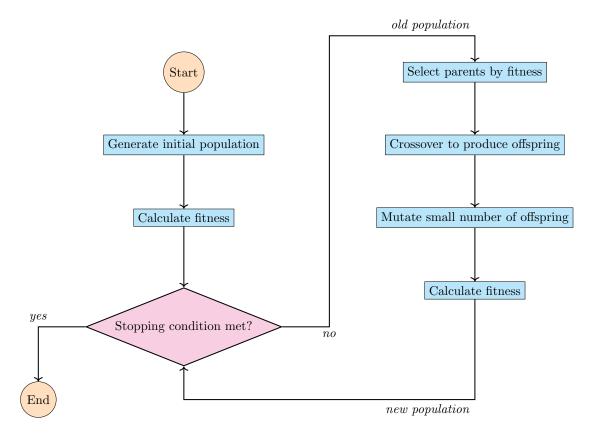


Figure 1: A general schematic for an evolutionary algorithm.

- What is the motivation?
- What is the problem?
- What is the solution?

1.1 Literature review

- How is artificial data made?
- Why hasn't this been done before?
- Genetic algorithms used to train algorithms for data
- Diagram showing that this is the "reverse" problem

2 The evolutionary algorithm

2.1 Structure

- Algorithm statement with components
- Discussion on the choice to include custom stopping/dwindling conditions, compacting the search space, etc.
- Operators and detailed mechanisms to come later.

Algorithm 1: The evolutionary dataset optimisation algorithm

```
Data: f, N, R, C, \mathcal{P}, w, M, b, l, \mu, s
Result: A full history of the populations and their fitnesses.
begin
   create initial population of individuals
   find fitness of each individual
   record population and its fitness
   while current iteration less than the maximum and stopping condition not met do
       select parents based on fitness and selection proportions
       use parents to create new population through crossover and mutation
       find fitness of each individual
       update population and fitness histories
       if adjusting the mutation probability then
          update mutation probability
       end
       if using a shrinking factor then
          shrink the mutation space based on parents
       end
   end
end
```

Algorithm 2: Creating an initial population

Algorithm 3: Creating a new population

```
Data: parents, N, R, C, \mathcal{P}, w, \mu
Result: A new population of size N
begin

add parents to the new population

while the size of the new population is less than N do

sample two parents at random

create an offspring by crossing over the two parents

mutate the offspring according to the mutation probability

add the mutated offspring to the population

end

end
```

Additional algorithms for the individual creation and operator processes are given in Section 2.2. However, there is no defined process for how to stop the algorithm or adjust the mutation probability, μ . This is deliberate as such conditions are specific to the problem domain. As such, in the Python implementation, a user may define their stopping condition or μ -adjustment to be any function. Some examples include:

- These should be real-world examples used in other EA with references.
- Stopping when the difference in the variance of the current and last population fitnesses is below some tolerance.
- Halving the mutation probability every 100 iterations.

2.2 Internal mechanisms

- 2.2.1 Individuals
- 2.2.2 Selection
- 2.2.3 Crossover
- 2.2.4 Mutation
- 2.2.5 Shrinking

2.3 Implementation

- Documentation: https://edo.readthedocs.io
- Repo: https://github.com/daffidwilde/edo

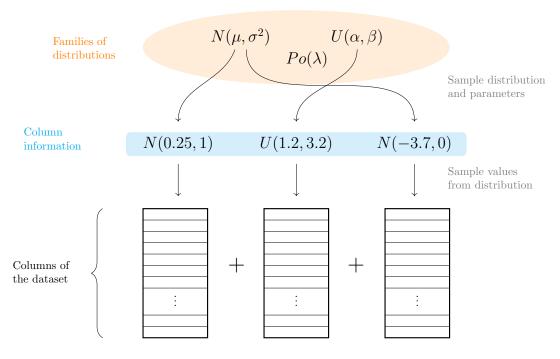


Figure 2: An example of how an individual is first created.

Algorithm 4: Creating an individual

```
Data: R, C, \mathcal{P}, w
Result: An individual defined by a dataset and some metadata begin

| sample a number of rows and columns create an empty dataset
| for each column in the dataset do
| sample a distribution from \mathcal{P}
| create an instance of the distribution
| fill in the column by sampling from this instance
| record the instance in the metadata end
| end
```

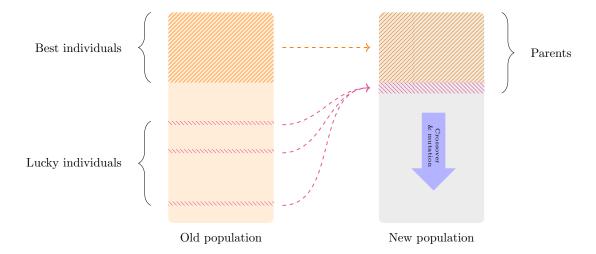


Figure 3: An example of the selection process with the inclusion of some lucky individuals.

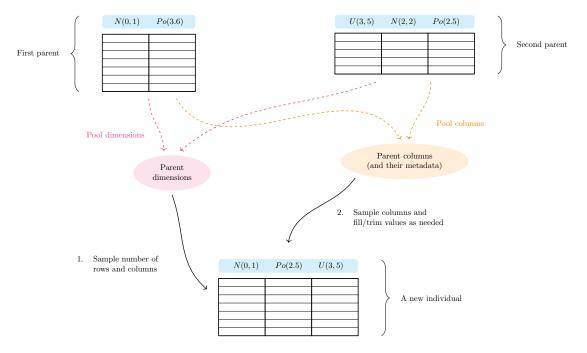


Figure 4: An example of the crossover process.

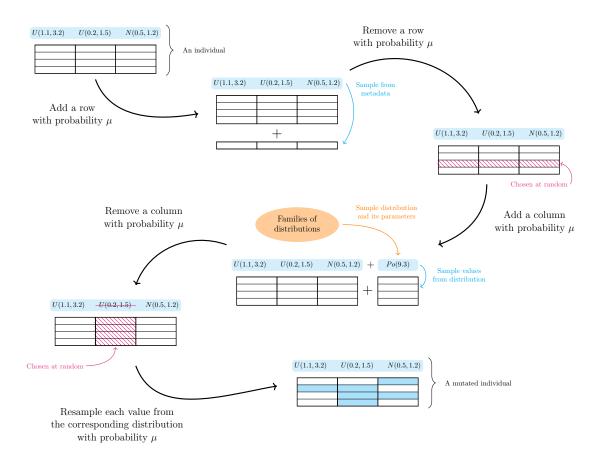


Figure 5: An example of the mutation process.

Figure 6: An diagram of the shrinking process.

Algorithm 5: Shrinking the mutation space

3 Numerical examples

- The x^2 example from the docs is a nice easy one to illustrate things
- Something stochastic
- Make use of the moving parts (linear focus of the mutation space, dwindling mutation probability, stopping conditions)
- If not the k-modes initialisation example, then another clustering one. Maybe k-means versus DBSCAN to show DBSCAN works better on non-convex clusters.