

# 目次案

## Contents

Abstract	i
Acknowledgment	iii
1 Introduction	1
1.1 Background	1
1.2 Objectives and Contributions	1
1.3 Outline	1
2 Preliminaries	3
2.1 Evolutionary Algorithms based on Probability Models	3
2.1.1 Estimation of Distribution Algorithm (EDA)	3
2.1.2 Cross Entropy method (CE)	5
2.1.3 Comparison between EDA and CE	5
2.2 Related Works	6
2.2.1 Statistical Estimation Methods	6
2.2.2 Heuristic Population Mechanisms	8
3 Benchmark Problems	11
3.1 Discrete	11
3.1.1 Onemax	11
3.1.2 1D Ising model	11
3.1.3 2D Ising model	11
3.1.4 Adding Noise	12
3.2 Continuous	13
3.2.1 Rosenbrock	13
3.2.2 Rastrigin	13
4 Maintaining Historical Samples	15
4.1 Introduction	15
4.2 Resampling Population Model	16
4.2.1 Weighted Samples Approximating Distribution	16
4.2.2 Algorithm	18
4.2.3 Numerical Calculation Details	19
4.3 Experiments	21
4.3.1 Benchmark Problems	21
4.3.2 Experimental Setup	22
4.3.3 Results	23
4.4 Discussions	26
4.4.1 Diversity of Population	26
4.4.2 Control of Convergence Speed	27
4.5 Conclusions	29
4.5.1 Normalized Importance Sampling	30
4.5.2 Effective Number of Samples	31
5 Maintaining Multiple Populations	33
5.1 Introduction	33
5.2 Hierarchical Importance Sampling	24
5.2.1 Theoretical Overview	34
5.2.2 Comparison between HIS and CE	35

5.2.3 Target Distribution Control . . . . .	36
5.2.4 Practical Procedure . . . . .	37
5.3 Experiments . . . . .	38
5.3.1 Benchmark Problems . . . . .	38
5.3.2 Experimental Setup . . . . .	39
5.3.3 Results . . . . .	40
5.4 Discussion . . . . .	46
5.4.1 Escaping Local Optima . . . . .	46
5.4.2 Iterative EDA . . . . .	47
5.4.3 Parameters . . . . .	47
5.4.4 Computational Cost . . . . .	48
5.4.5 Mixture Model-based EDAs . . . . .	48
5.5 Conclusions . . . . .	48
5.6 Relation between MCMC and EOPM . . . . .	49
5.7 Normalized Importance Sampling . . . . .	50
5.8 Adjust Threshold $\sim f$ . . . . .	50
6 Population Convergence Schedule	51
6.1 Introduction . . . . .	51
6.2 Entropy Reduction Schedule . . . . .	52
6.3 Experiments . . . . .	54
6.4 Results . . . . .	54
6.5 Discussion . . . . .	60
6.6 Summary . . . . .	61
7 Experimental Analysis	62
7.1 Introduction . . . . .	62
7.2 Hierarchical Importance Sampling with Resampling Population Model . . . . .	63
7.3 Experiments . . . . .	64
7.4 Results . . . . .	64
7.5 Discussion . . . . .	74
7.6 Summary . . . . .	75
8 Conclusions and Future Directions	76
8.1 Summary of This Thesis . . . . .	77
8.2 Future Directions . . . . .	80
Bibliography	90