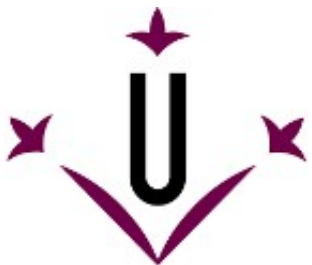


Advanced Programming in Artificial Intelligence

Local Search

Grau en Enginyeria Informàtica
Universitat de Lleida

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Local Search

- Introduction
- Preliminaries
- Neighborhood Search
 - General schema
 - Variations
 - Examples
- Simulated Annealing
- Tabu Search
- Genetic Algorithms

Advanced Programming in Artificial Intelligence

Local Search

Introduction



Introduction

- Fields of interest
 - Job shop scheduling
 - Time tabling
 - Crew scheduling, nurse rostering
 - Biotechnology
 - Design (VLSI)
 - Diagnosis
 - Propositional reasoning (SAT)
 - Probabilistic reasoning (Bayesian networks)

Introduction

- Research Areas
 - Artificial Intelligence
 - Operation Research
 - Discrete Applied Mathematics
 - Algorithms
 - ...

Algorithm Classification

- **Systematic Algorithms (complete)**
 - Always find the solution
 - If they have enough resources (time)
 - For decision problems
 - Solid (cannot prove wrong things, is correct) and complete (tells you if there is solution or not)
 - For optimization problems
 - Solid and complete (gives you the optimum)

Algorithm Classification

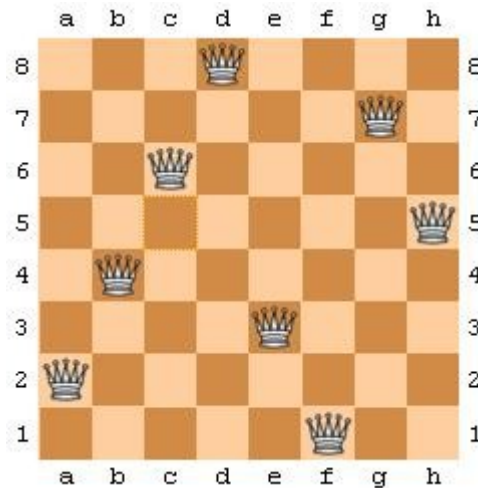
- **No Systematic Algorithms (incomplete)**
 - Do not always find the solution
 - Even with a lot of time resources
 - For decision problems
 - Solid, but **not** complete (cannot finish when there is no solution)
 - For optimization problems
 - Solid, but **not** complete (gives you the sub-optimum)

Systematic vs. No systematic

- **Systematic Algorithms**
 - Need a lot of time to prove optimality
- **No Systematic Algorithms**
 - “Good” solutions in less time

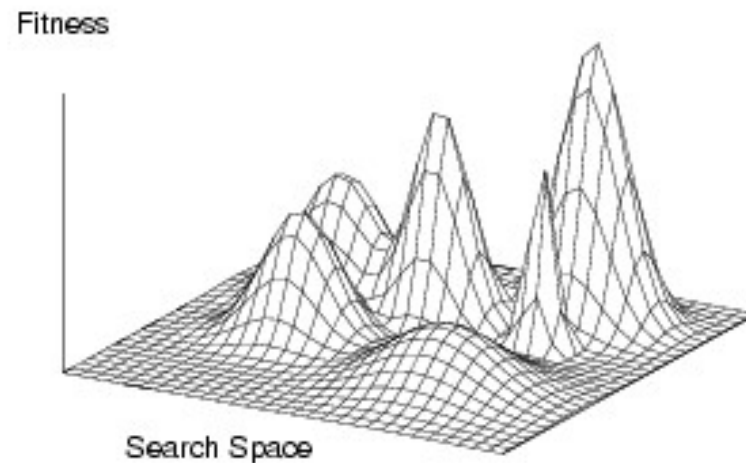
Local Search Algorithms

- Family of Non Systematic Algorithms
- Do not check all the **space of possible solutions**
 - N queens problem
 - Space of possible solutions = 4,426,165,368
 - Number of solutions = 92



Local Search Algorithms

- Family of Non Systematic Algorithms
- Can compute lower/upper **bounds** of the solution



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Local Search

Preliminaries



Local Search

- Problem (X, D, F)
 - $X = (x_1, x_2, \dots, x_n)$ are the variables of the problem
 - $D = d_1 \times d_2 \times \dots \times d_n$ space of possible solutions
 - d_i is the domain of variable i
 - $f : D \rightarrow C$ is the **function cost**
 - For each possible solution returns the cost of that solution
 - The goal can be maximize or minimize this cost

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Local Search

Neighborhood Search



Local Search

- Idea of the algorithm
 - Starting point $\rightarrow X_0$
 - Initial assignment of values of the domain to the variables
 - Jump to different possible solutions using a **local criteria**
 - $X_0 \rightarrow X_1 \rightarrow X_2 \rightarrow X_3 \rightarrow X_4 \rightarrow \dots$
 - Can visit the same point several times
 - Can be points that are not visited
 - Finish
 - Decision: Solution found or maximum jumps reached
 - Optimization: target cost or maximum jumps reached

Local Search

- Idea of the algorithm
 - Neighborhood function $N(X)$
 - $N : D \rightarrow \#D$
 - $N(X)$ neighbors of point X
 - Example: $N(X)$ = points that only differ in one value of one variable of X
 - Property: $N(X)$ is **accessible** if I can go from any point to another going through neighbors
 - Neighborhood \rightarrow Concept of locality
 - Idea: $X_0 \rightarrow X_1 \rightarrow X_2 \rightarrow X_3 \rightarrow X_4 \rightarrow \dots$ (going from neighbor to neighbor)

Local Search

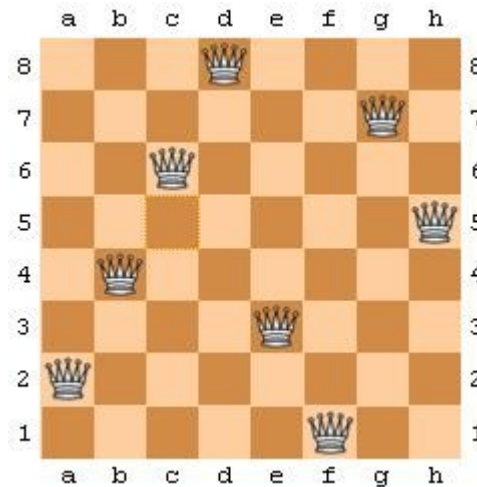
- Neighborhood function
 - The performance of the algorithm can depend a lot on the function $N(X)$
 - Usual function: $N_i(X)$ = points that differ from X in, at most, i variables
 - If i is big, $|N_i(X)|$ can be huge. The algorithm is more powerful, but each iteration is more expensive
 - Find the equilibrium ($i = n?$)
 - In practice $i \leq 2$

Local Search

- Approaches using Neighborhood functions that we will see
 - Neighborhood Search (basic algorithm)
 - Simulated Annealing
 - Tabu Search
 - Genetic Algorithms

Local Search

- But first, an example of random search
 - Problem: N queen
 - Space of possible solutions = 4,426,165,368
 - Number of solutions = 92



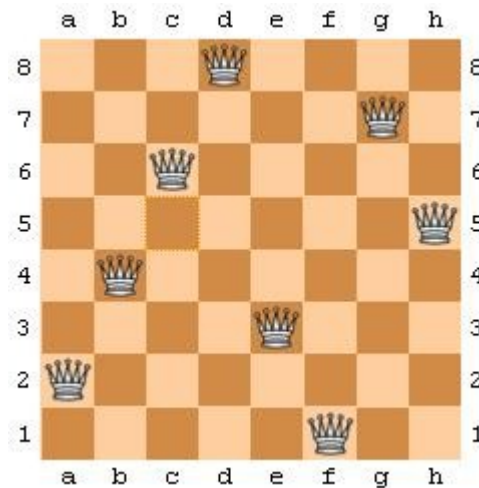
Local Search

- But first, an example of random search
 - Problem: N queen (minimize menaced queens)

```
i := 0
X := random_point(X)
best_solution := X
best_cost := f(X)
while i < max_tries do
    X := random_point(X)
    if f(X) < best_cost then
        best_solution := X
        best_cost := f(X)
    end if
    i++
end while
return best_solution
```

Neighborhood Search

- Basic algorithm
 - Problem: N queen
 - Space of possible solutions = 4,426,165,368
 - Number of solutions = 92



Neighborhood Search

- Basic algorithm

```
i := 0
X := random_point(X)
best_solution := X
best_cost := f(X)
while i < max_tries do
    X := selection(N(X))
    if f(X) < best_cost then
        best_solution := X
        best_cost := f(X)
    end if
    i++
end while
return best_solution
```

Neighborhood Search

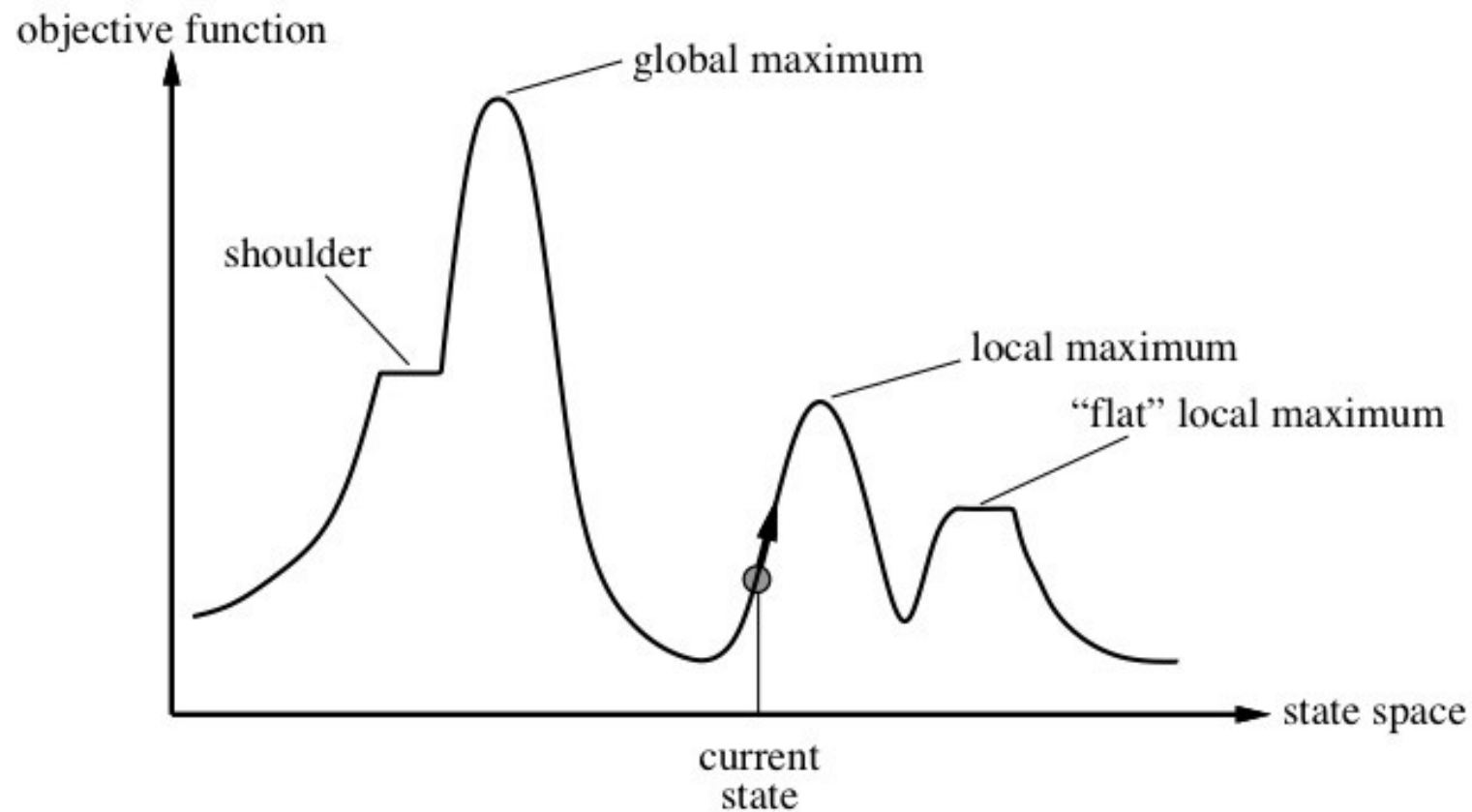
- Optimization version vs. Decision version
 - Homework: Modify previous algorithm from optimization to decision
- Variations in the **selection function**
 - Hill climbing
 - Steepest ascent
 - Random walk
 - Restarts
 - ...

Selection Function

- Hill Climbing
 - Selection(N(X)): returns a neighbor that improves the cost function
 - Greedy algorithm
 - Good for concave and convex functions
 - Problems
 - The initial point is very important
 - Local maximum, shoulder (ridges and alleys), “flat” local maximum

Selection Function

- State space landscape



Selection Function

- Steepest ascent Hill Climbing
 - Selection(N(X)): returns the neighbor that improves more the cost function
 - Problems: like Hill Climbing
- Random walk
 - Selection(N(X)): returns a random neighbor
 - Problems: depends on luck
- Steepest ascent HC + Restarts
 - Restarts the search several times starting from random initial points
 - Minimize the influence of the starting point

Selection Function

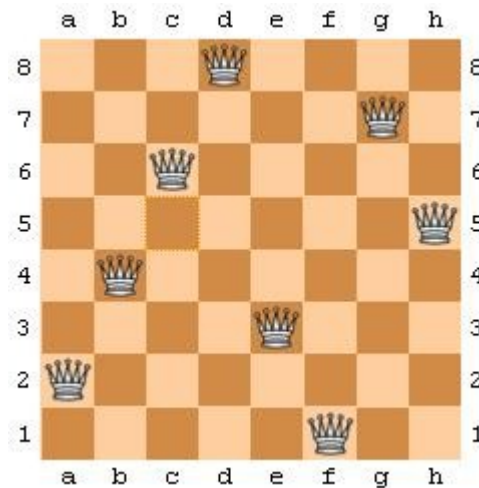
- Steepest ascent HC + mildest descent
 - Selection($N(X)$): returns the neighbor that improves more the cost function and, if all of them do not improve, returns the one that worsens less
 - Problems: cycles
- Steepest asc. HC + mildest des. + Random walk
 - Selection($N(X)$): previous + occasionally performs a random walk
 - Random walk: break cycles
 - Can be improved adding restarts

Neighborhood Search

- Breakout
 - Dynamically modifies the cost function
 - To escape from local minimum
- Local beam search
 - Keep k states instead of one
 - For each state, generate the neighbors of each one
 - Select the k best and repeat

Neighborhood Search

- Basic algorithm + Random walk + Restarts
 - Problem: N queen
 - Steepest asc. HC + mildest des. + Random walk + Restarts



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Local Search

Variants of neighborhood Search



Simulated Annealing

- Inspiration come from annealing in metallurgy
 - Heating and controlled cooling of materials
- Slow cooling in Simulated Annealing (SA) Algorithm
 - Slow decrease in probability of accepting worse solutions
- Acceptance probability function
 - High probability at the beginning
 - Decreasing probability as the algorithm goes on

Simulated Annealing

```
s ← s0; e ← E(s)           // Initial state, energy
sbest ← s; ebest ← e        // Initial "best" solution
k ← 0                       // Energy evaluation count
while k < kmax and e > emax  // While time left & not good enough
    T ← temperature(1 - k / kmax) // Temperature calculation
    snew ← neighbor(s)        // Pick some neighbor
    enew ← E(snew)           // Compute its energy
    if P(e, enew, T) > random() // Should we move to it?
        s ← snew; e ← enew    // Yes, change state
    endif
    if enew < ebest           // Is this a new best?
        sbest ← snew; ebest ← enew // Save 'new neighbour' to 'best found'
    endif
    k ← k + 1                // One more evaluation done
endwhile
return sbest                // Return the best solution found
```

Simulated Annealing

- Acceptance probability function $P(e, e', T)$
 - Decreases over time in the range $[1, 0]$
 - Starts at 1
 - Can depend on current energy and the energy of the new state
 - Difference between energies
 - Example
 - $P(T) = T$ (does not take into account the energy of the states)

Simulated Annealing

- Examples
 - N Queens
 - Wikipedia
 - TSP Visualization

Troubleshooting: In case the applet does not work, add the URLs to the Security tab in the Java Control Panel

Tabu Search

- Uses **memory structures** that describe the visited solutions
 - Previously visited solutions within a certain **short-term** period (simplest form)
- **Short-term**: List of solutions recently considered
- **Intermediate-term**: List of rules to bias the search
- **Long-term**: Rules that promote diversity

Tabu Search

- Examples
 - **Intermediate-term:** Prohibits solutions that contain certain attributes (solutions to a TSP which include undesirable arcs)
 - **Long-term:** Restarts when the search becomes stuck
- Element expiration from tabu list
 - Usually in the same order they are added
- Effectiveness
 - Only for discrete spaces
 - Tabu list with discrete elements

Tabu Search

Wikipedia article (old)

```
s ← s0
sBest ← s
tabuList ← null
while (not stoppingCondition())
  candidateList ← null
  for(sCandidate in sNeighborhood)
    if(not containsTabuElements(sCandidate, tabuList))
      candidateList ← candidateList + sCandidate
    endif
  endfor
  sCandidate ← LocateBestCandidate(candidateList)
  if(fitness(sCandidate) < fitness(sBest))
    tabuList ← featureDifferences(sCandidate, sBest)
    sBest ← sCandidate
    while(size(tabuList) > maxTabuListSize)
      ExpireFeatures(tabuList)
    endwhile
  endif
endwhile
return(sBest)
```

Tabu Search

```
s ← s0
sBest ← s
tabuList ← null
while (not stoppingCondition())
  candidateList ← null
  for(sCandidate in sNeighborhood)
    if(not containsTabuElements(sCandidate, tabuList))
      candidateList ← candidateList + sCandidate
    endif
  endfor
  sCandidate ← LocateBestCandidate(candidateList)
  if(fitness(sCandidate) < fitness(sBest))
    sBest ← sCandidate
  endif
  tabuList ← featureDifferences(sCandidate, sBest)
  while(size(tabuList) > maxTabuListSize)
    ExpireFeatures(tabuList)
  endwhile
endwhile
return(sBest)
```

Tabu Search

- Examples
 - Tabu Search Applet
 - Visualization of metaheuristics

Genetic Algorithms

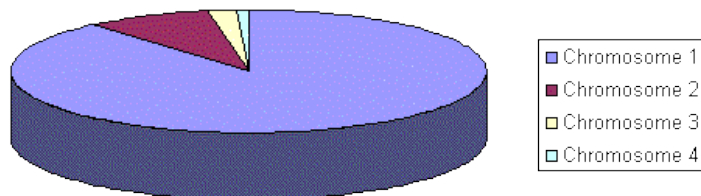
- Inspiration in the **natural evolution** (Darwin's theory of evolution)
 - Only the strongest (more adapted) will survive
- **Techniques** inspired by natural evolution
 - Inheritance: From parent to descendant
 - Mutation: To maintain genetic diversity
 - Selection: The more adapted (fitness function)
 - Crossover: Genetic operator

Genetic Algorithms

- Initialization
 - Population size
 - Many individual solutions are randomly generated
- Selection
 - Strength (or adaptation) of an individual
 - Some members of the population are selected
 - Using a fitness function
 - Some members can be removed

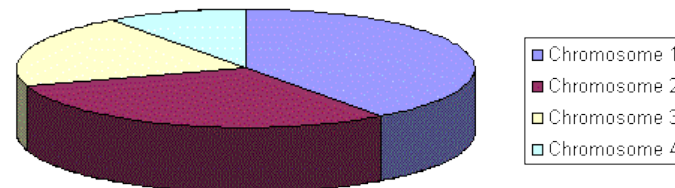
Genetic Algorithms

- Crossover
 - **Genetic operator** that generates the next generation
 - From a pair (or more) of *parent* solutions and producing a *child* solution
 - Several methods to choose individuals
 - Roulette wheel: Fitness proportionate selection
 - Tournament: Several tournaments based on fitness
 - Rank: Sort by fitness and *total/rank* is your new fitness



Roulette

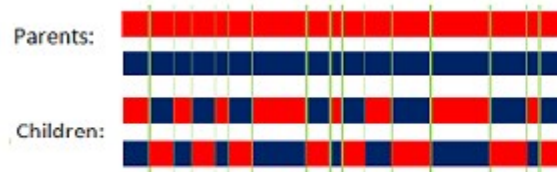
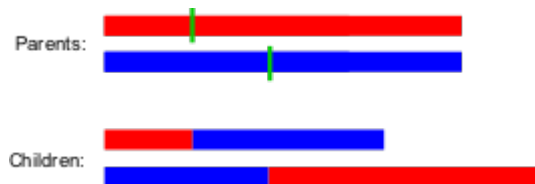
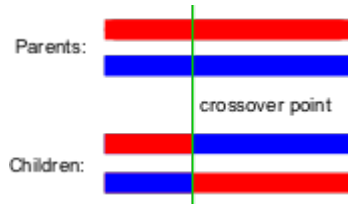
vs.



Rank

Genetic Algorithms

- Crossover
 - **Genetic operator** that generates the next generation
 - From a pair (or more) of *parent* solutions and producing a *child* solution



With a probability of 0.5, children have 50% genes from first parent and 50% of genes from second parent even with randomly chosen crossover points.

Genetic Algorithms

- Mutation
 - Genetic operator to maintain genetic diversity
 - Different mutation types
 - Bit string mutation: bit flip at random position
 - Flip bit: inverts the bits
 - ...
 - Other *mutations*
 - Select a random member of the population for the crossover

Genetic Algorithms

```
pop ← random_population(n * k)
fit_pop ← fitness(pop)
best ← best_individual(pop, fit_pop)
while (not stopping_condition())
    best_pop ← selection(n, pop, fit_pop)
    pop ← crossover_mutation(best_pop)
    fit_pop ← fitness(pop)
    new_best ← best_individual(pop, fit_pop)
    if best > new_best
        best ← new_best
    endif
endwhile
return best

// n = Population size
// k = Constant to compute initial population size
```

Genetic Algorithms

- Examples
 - BoxCar 2D
 - Genetic Walkers
 - Mar I/O Machine learning (audio)

Local Search

- Introduction
- Preliminaries
- Neighborhood Search
 - General schema
 - Variations
 - Examples
- Simulated Annealing
- Tabu Search
- Genetic Algorithms

Bibliography

- “Artificial Intelligence: A Modern Approach”. S. Russell and P. Norvig. Prentice Hall.
- Wikipedia and several Internet sources.

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