

:LAEDA

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LAEDA

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<sup>1</sup> Evolutionary Algorithms

<sup>2</sup> Genetic Algorithms

<sup>3</sup> Learning Automata

<sup>4</sup> Hill Climbing

[ ]

( )

( )

( )

UMDA

$N$

$N$

$D_0$

( )

$D_t$

$Se \leq N$

$D_t^{Se}$

$n$

$n$

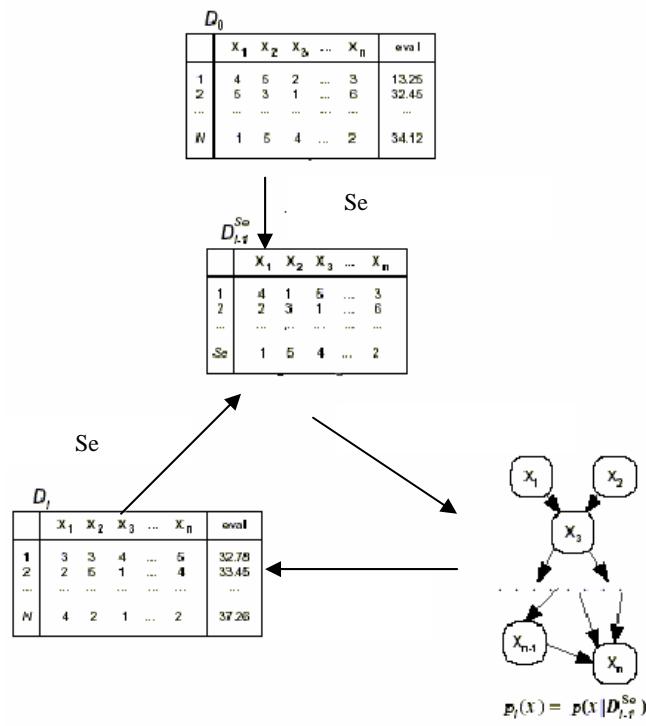
$N$

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<sup>5</sup> Recombination

<sup>6</sup> Univariate Marginal Distribution Algorithm

$$\begin{aligned}
& \cdot [ ] \quad ( ) \\
n & X = (X_1, \dots, X_n) \quad X_i \quad X_i \quad X_i, i=1, \dots, n \\
& X \quad . \quad . \quad x = (x_1, \dots, x_n) \\
& S \\
X_i & X_i \quad Pa_i^S \quad X_i \quad \{X_1, \dots, X_n\} \setminus Pa_i^S \\
& \vdots \quad \rho(X=x) \quad \theta_s \in \Theta_S \\
\rho(X=x) &= \rho(x_1, \dots, x_n) = \prod_{i=1}^n \rho(x_i | Pa_i^S) \quad ( ) \\
& \vdots \\
\rho(X | \theta_s) &= \prod_{i=1}^n \rho(x_i | Pa_i^S, \theta_i) \quad ( ) \\
& M = (S, \theta_s) \quad X \quad \theta_s = (\theta_1, \dots, \theta_n) \\
& \vdots
\end{aligned}$$



$$P(X=x) = \prod_{i=1}^n P(X_i = x_i) \quad ( )$$

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<sup>7</sup> Joint Generalized Probability Density Function

$$\begin{aligned}
& \text{[ ] CGA } \text{ [ ] PBIL } \text{ [ ] UMDA } \\
& \quad \quad \quad ( \quad \quad \quad ) \\
& \text{UMDA} \\
& \quad \quad \quad 11 \quad \quad \quad 10 \\
& P_l(x_i) = \sum_{j=1}^{Se} \delta_j(X_i = x_i | D_{l-1}^{Se}) / Se \quad ( ) \\
& \quad \quad \quad \delta_j(X_i = x_i | D_{l-1}^{Se}) = 1 \quad x_i \quad D_{l-1}^{Se} \quad j \quad X_i \\
& \quad \quad \quad [ ] \quad \quad \quad UMDA \\
& P_l(x_i) \quad \quad \quad P_l(x) = (P_l(x_1), \dots, P_l(x_n)) \quad \quad \quad PBIL \\
& Se \quad \quad \quad N \quad \quad \quad l \quad \quad \quad i \\
& \quad \quad \quad [ ] \\
& P_{l+1}(x_i) = (1 - \alpha) P_l(x_i) + \alpha (\sum_{k=1}^{Se} x_{i,k:N}^l / Se) \quad ( ) \\
& \text{CGA} \quad \quad \quad l \quad \quad \quad k \quad \quad \quad x_i \quad \quad \quad x_{i,k:N}^l \quad \alpha \in (0,1] \\
& \quad \quad \quad (0.5, \dots, 0.5) \quad \quad \quad P_l(x) = (P_l(x_1), \dots, P_l(x_n)) \\
& \quad \quad \quad \text{loser} \quad \quad \quad \text{winner} \\
& \quad \quad \quad [ ] \\
& P_{l+1}(x_i) = \begin{cases} P_l(x_i) + 1/n & \text{loser}[i] \neq \text{winner}[i] \& \text{winner}[i] = 1 \\ p_l(x_i) - 1/n & \text{loser}[i] \neq \text{winner}[i] \& \text{winner}[i] = 0 \\ P_l(x_i) & \text{loser}[i] = \text{winner}[i] \end{cases} \quad ( ) \\
& c = \{c_1, \dots, c_r\} \quad \quad \quad \beta = \{\beta_1, \dots, \beta_m\} \quad \quad \quad \alpha = \{\alpha_1, \dots, \alpha_r\} \quad \quad \quad E \equiv \{\alpha, \beta, c\} \\
& \beta_1 = 1 \quad \quad \quad P \quad \quad \quad \alpha \quad \quad \quad \beta \\
& \quad \quad \quad \beta(n) \quad Q \quad \quad \quad \beta_2 = 0 \\
& \quad \quad \quad c_i \quad \quad \quad [0,1] \quad \quad \quad S \quad \quad \quad [0,1] \\
& \quad \quad \quad c_i
\end{aligned}$$

<sup>8</sup> Population-Based Incremental Learning

<sup>9</sup> Compact Genetic Algorithm

<sup>10</sup> Joint Probability Distribution

<sup>11</sup> Marginal Frequency

<sup>12</sup> Finite State Machine

$$\begin{array}{cccccc}
& \{\alpha, \beta, p, T\} & & & & \\
p = \{p_1, \dots, p_r\} & & \beta = \{\beta_1, \dots, \beta_m\} & & \alpha = \{\alpha_1, \dots, \alpha_r\} & \\
n & \alpha_i & & & p(n+1) = T[\alpha(n), \beta(n), p(n)] & \\
& & & & p_i(n) & \\
p_i(n) & & & & & p_i(n)
\end{array}$$

$$\begin{array}{ccc}
p_i(n+1) = p_i(n) + a[1 - p_i(n)] & & ( ) \\
p_j(n+1) = (1-a)p_j(n) & \forall j \neq i &
\end{array}$$

$$\begin{array}{cccccc}
p_i(n+1) = (1-b)p_i(n) & & & & & ( ) \\
p_j(n+1) = (b/r - 1) + (1-b)p_j(n) & \forall j \neq i & & & & ( ) \\
b & a & & b & a & \\
L_{RI} & & & L_{RP} & & \\
& & b & & & \\
& & L_{REP} & & & a
\end{array}$$

$$\begin{array}{ccc}
L_{RI} & & Pursuit \\
[ ] & & [ ]
\end{array}$$

$$( \quad \quad \quad ) \quad \quad \quad LAEDA$$

$$\begin{array}{cccccc}
x = (x_1, \dots, x_n) & & & & & \\
P(X = x) = \prod_{i=1}^n P(X_i = x_i) = \prod_{i=1}^n Grad_i^j & & & & & ( ) \\
i & x_i & j & Grad_i^j & 1 \leq j \leq r_i & \\
N & & & & & \\
Se & & & & & \\
(Q \quad S \quad P \quad \quad \quad ) & & & & &
\end{array}$$

<sup>13</sup> Markovian Model

<sup>14</sup> Ergodic Automata

<sup>15</sup> Learning Automata based Estimation of Distribution Algorithm

N-Se	Se	
$N$	$\langle N, Se, \mu, f, M, \Phi, \Psi \rangle$	<i>LAEDA</i>
$M$	$f$	$\mu$
$\Psi$		$\Phi$
		$M$
		$\mu$
		$f$
		$f$
		$M$
		$\Phi$
$L_{RP}$	$P$	<i>LAEDA</i>
		( )
$S$	$Q$	$S$
( )		$Q$
$\mu$	Pursuit	$L_{RI}$
		<i>LAEDA-L<sub>RP</sub>-P :</i>
		$f$
		$n :$
		$f$
$D_l$	$L_{RP}$	$n$
$f$		$M$
Se		$M$
		$N$
		$l = 0$
	$D_l^{Se}$	$D_l$
		$1 - \mu$
	$N_i(x_k) \quad 1 \leq k \leq r_i \quad k$	$1 \leq i \leq n \quad X_i$
$N_i(x_k) = \sum_{j=1}^{N-Se} \delta_j(X_i = x_k   D_l - D_l^{Se})$		
$k$	$D_l - D_l^{Se}$	$j$
		$X_i$
		$\delta_j(X_i = x_k   D_l - D_l^{Se}) = 1$
	<i>worst_action<sub>i</sub><sup>max</sup></i>	$1 \leq i \leq n \quad X_i$

<sup>16</sup> General Game

$$\begin{aligned}
N_i^{\max} &= \max_{1 \leq k \leq r_i} N_i(x_k) \\
worst\_action_i^{\max} &= \arg \max_{1 \leq k \leq r_i} N_i(x_k) \\
M &\quad i \quad worst\_action_i^{\max} \quad 1 \leq i \leq n \\
N_i(x_k) &\quad 1 \leq k \leq r_i \quad k \quad 1 \leq i \leq n \quad X_i \\
N_i(x_k) &= \sum_{j=1}^{Se} \delta_j(X_i = x_k | D_l^{Se}) \\
\delta_j(X_i = x_k | D_l^{Se}) &= 1 \quad k \quad D_l^{Se} \quad j \quad X_i \\
best\_action_i^{\max} &\quad 1 \leq i \leq n \quad X_i \\
N_i^{\max} &= \max_{1 \leq k \leq r_i} N_i(x_k) \\
best\_action_i^{\max} &= \arg \max_{1 \leq k \leq r_i} N_i(x_k) \\
M &\quad i \quad best\_action_i^{\max} \quad 1 \leq i \leq n \\
M &\quad N \quad l
\end{aligned}$$

LAEDA

[ ] SubsetSum CheckerBoard EqualProducts OneMax

*UMDA*

*UMDA*

L<sub>RP</sub> Pursuit L<sub>RI</sub>

)  $\mu$

(L<sub>RP</sub>

*CheckerBoard* *OneMax*

LAEDA

*UMDA*

*Se*

*Se LAEDA*

*UMDA*

( )

( )

( )

*N Se*

(LAEDA-L<sub>RI</sub>-P)

$Se = 1, \dots, 9$

$n = 128, 256 \quad N = 10$

*OneMax*

Se

$Se \approx N/2 \quad N \approx n/10$

*OneMax*

$Se \approx N/2$

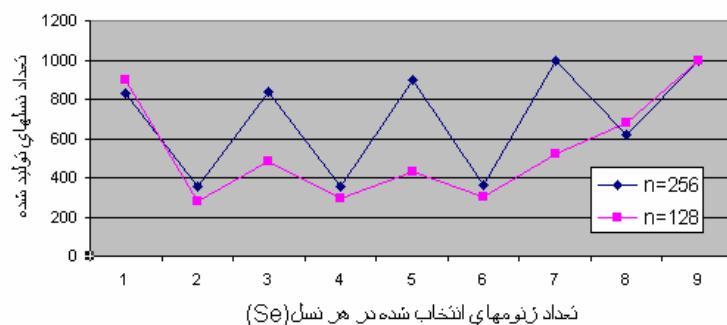
[ ]

	$F_{OneMax}$	$F_{SubsetSum}$	$F_{CheckerBoard}$	$F_{EqualProducts}$

*LAEDA-L<sub>RP</sub>-P    LAEDA-Pursuit-P    LAEDA-L<sub>RI</sub>-P* <sup>17</sup>SGA   UMDA

( )

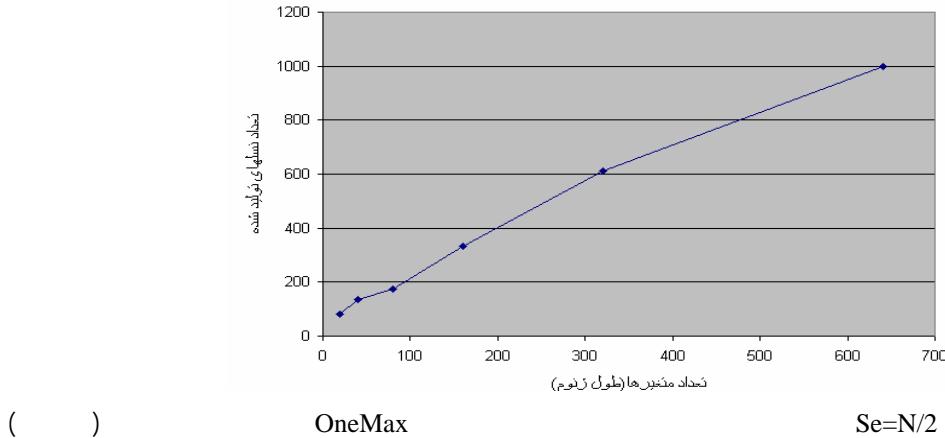
		UMDA	SGA	<i>LAEDA-L<sub>RI</sub>-P</i>	<i>LAEDA-Pursuit-P</i>	<i>LAEDA-L<sub>RP</sub>-P</i>
$F_{OneMax}$						
$F_{SubsetSum}$						
$F_{CheckerBoard}$						
$F_{Equal Products}$						



*OneMax*

(Se)

<sup>17</sup> Simple Genetic Algorithm



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