

# **Evolutionäre Algorithmen und ihre Anwendung**

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Prof. Dr. Heinrich Braun

# Themen von Evolutionäre Algorithmen

(Gradientenverfahren setzt kontinuierliche und ableitbare Funktion voraus)

- Einführung in Evolutionäre Algorithmen und Anwendung in der Planung
- Modellierung / Problembeschreibung
  - Repräsentation – Genstring
  - Optimierungsfunktion – Fitness Funktion
  - Lokale Optima -Nachbarschaft - Verbesserungsschritt/Mutation
- Verfahren
  - Lokale Suche
    - Verbesserungsverfahren
    - Tabu Suche
  - Evolutionäre Algorithmen
    - Genetische Algorithmen
    - Evolutionsstrategien
    - Genetic Programming
  - Ameisen Algorithmen
    - Swarm Intelligence
    - Emergent Behavior
  - Mehrziel-Optimierung
- Optimierungsprobleme in der Anwendung  
**(akademisch → Anwendung)**
  - Knapsack Problem → Truck Load Building
  - Traveling Salesman Problem → Transportplanung
  - Detailed Scheduling → Produktionsplanung

## Attraktivität

- Schönheit
- Optimalität – Mittelmaß

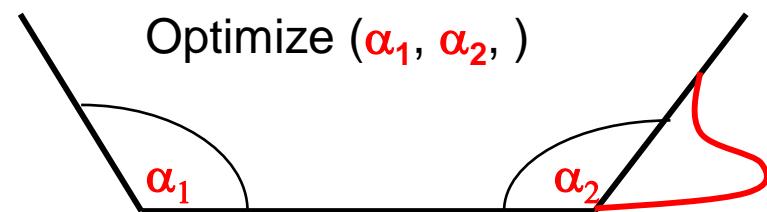
## Schwarmintelligenz

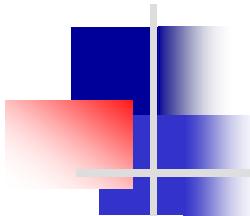
- Mode, „guter“ Geschmack
- Branding
- Trendsetter

# Introduction: Nature versus Engineers

- Typical Engineering Approach for Optimization
  - Specify
    - Model of the real world problem
    - Objective Function for evaluating alternative solutions
  - Optimize the free parameters of the model
- Typical Failure
  - Model is simple enough to optimize
  - But too simple for good solutions
- Mind the difference
  - Engineers model with simple geometric: Straight lines, circles
  - Nature is not so simple minded!!

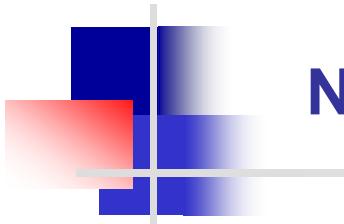
## Ship Design





# Natural Design by famous Designer Colani (Karlsruhe)





# Natural Design by famous Designer Colani (Karlsruhe)

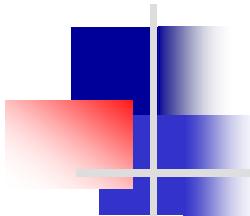


Heinrich Braun



Evolutionary Algorithms and its application





# Natural Design by famous Designer Colani (Karlsruhe)



# Luftwiderstand

- Luftwiderstand  $\sim c_w * A * v^2$
- Motorleistung =  $F * v \sim c_w * A * v^3$

	<b>C<sub>w</sub></b>
Formel 1	1,2
LKW	0,8
Mensch stehend	0,78
Citroen 2 CV	0,50
VW Käfer	0,48
Jaguar E-Type	0,44
VW Tiguan - Porsche Macan	0,37
VW Golf	0,31
Mercedes E - Tesla Model 3	0,25
Audi A2	0,24
Flugzeug	0,08
Pinguin	0,03
Tropfen	0,02

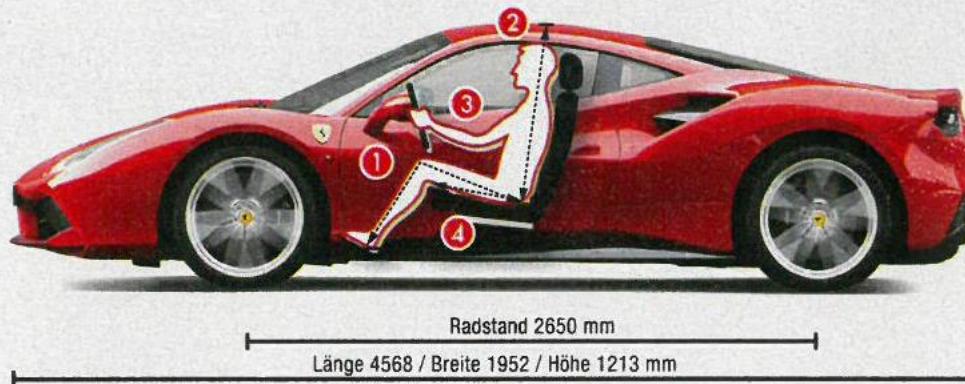
*Wer ist windschnittiger ?!*

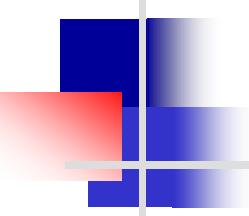


# Ferrari 488 GTB 2015

## ABMESSUNGEN UND GEWICHTE

<b>1</b> Knickmaß	900–1130 mm	Spurweite vorn/hinten	1679/1647 mm	Kofferraumvolumen	230 l
<b>2</b> Innenhöhe	980 mm	Wendekreis rechts/links	12,5/12,3 m	Tankinhalt	78 l
<b>3</b> Innenbreite	1510 mm	Leergewicht	1544 kg	Luftwiderstandsbeiwert $c_w$	<b>0,32</b>
<b>4</b> Sitztiefe	550 mm	zulässiges Gesamtgewicht	1785 kg	Stirnfläche A	2,04 m <sup>2</sup>
effektive Sitzhöhe über Fahrbahn	300 mm	Zuladung	241 kg	Luftwiderstandsindex $c_w \cdot A$	0,65
Lenkraddurchmesser	370 mm	Gewichtsverteilung vorn/hinten	40,7/59,3 %		

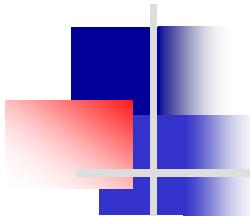




# Porsche Taycan „Turbo“ 2019



cW	0,22		
Länge	4,963	EU-Leergewicht	2380
Breite	1,966	Zulässig Gewicht	2880
Höhe	1,381	0-200 km/h	10,8 s



# Göttinger Ei by Engineer Karl Schlör



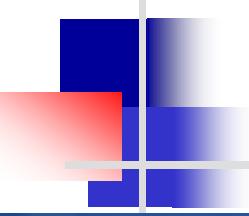
cW-Wert: 0,18 !!

Maße: 4,33 m lang, 2,10 m breit, 1,48 m hoch.

# 1930: by Wunibald Kamm (Stuttgart)



cW-Wert: 0,23



## Bionic Car von Mercedes Benz 2005



cW-Wert: 0,19

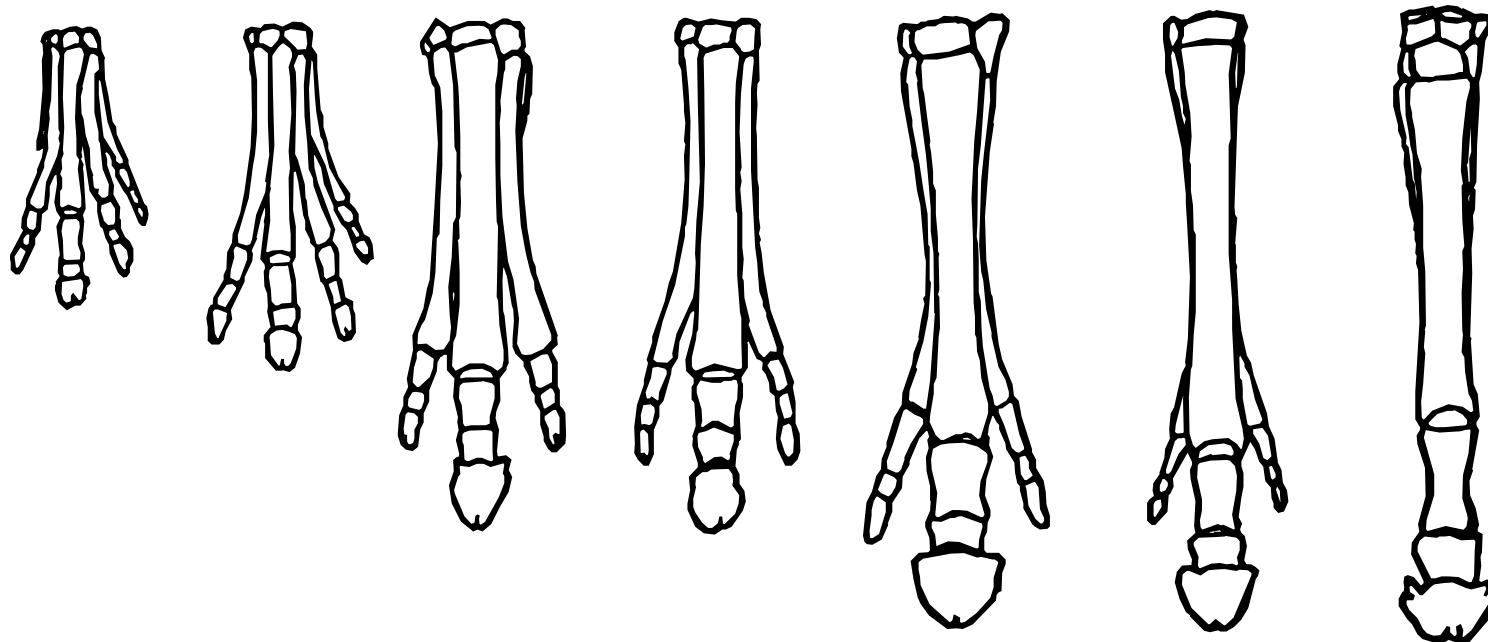
Maße: 4,24 m lang, 1,82 m breit, 1,59 m hoch.

# Vorbild Kofferfisch

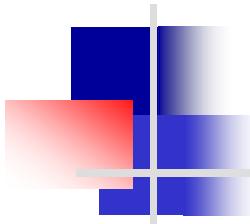


cW-Wert: 0,06 !!

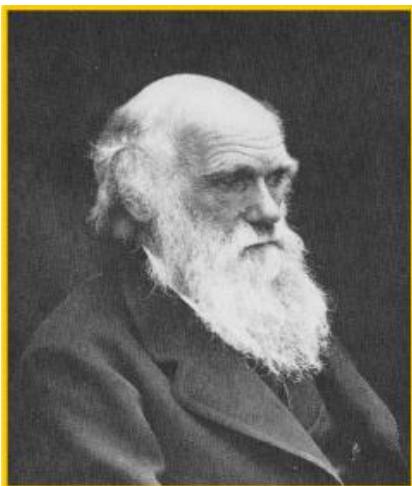
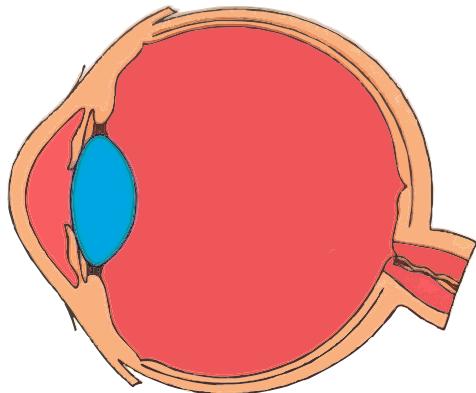
# Evolution of the horse foot



From Eohippus to Equus (60 Millionen Years)



## *Die Zweifel in Darwin*

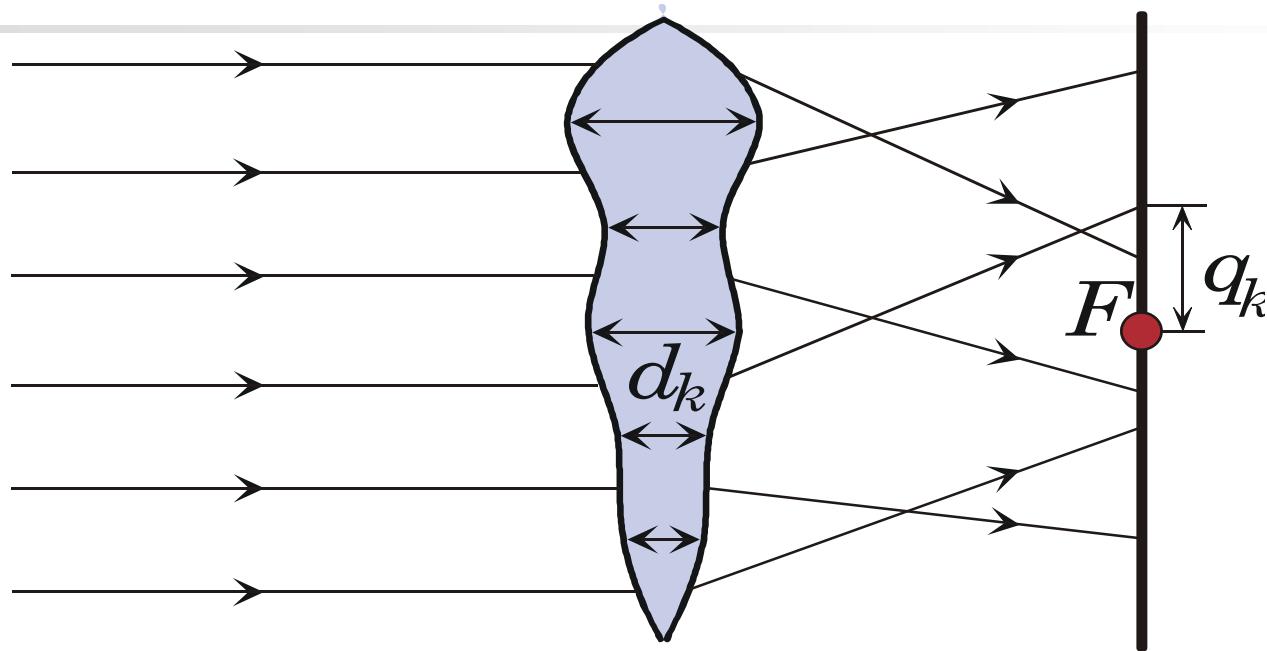


**Die Annahme, dass das Auge mit all seinen unnachahmlichen Einrichtungen, die Linse den verschiedenen Entfernungen anzupassen, wechselnde Lichtmengen zuzulassen und sphärische wie chromatische Abweichungen zu verbessern, durch die natürliche Zuchtwahl entstanden sei, erscheint, wie ich offen bekenne, in höchstem Grade absurd.**

**Aus Charles Darwin: „*Die Entstehung der Arten*“**



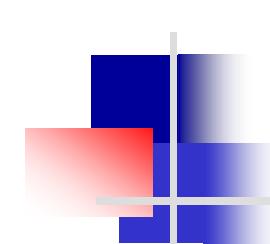
# Evolution einer Augenlinse



$$\sum_k q_k^2 \rightarrow \text{Min} \quad \text{und} \quad \sum_k d_k \rightarrow \text{Min} \quad d_k > 0$$

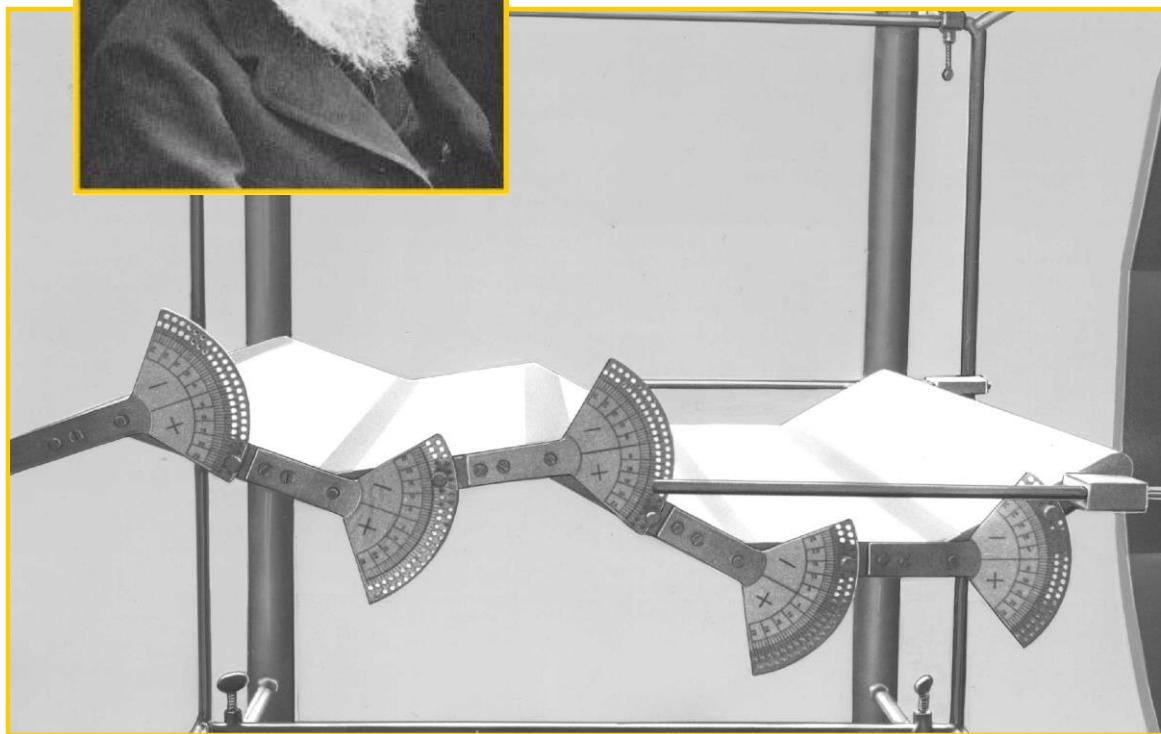
## Verformbarer Glaskörper als Evolutionsobjekt



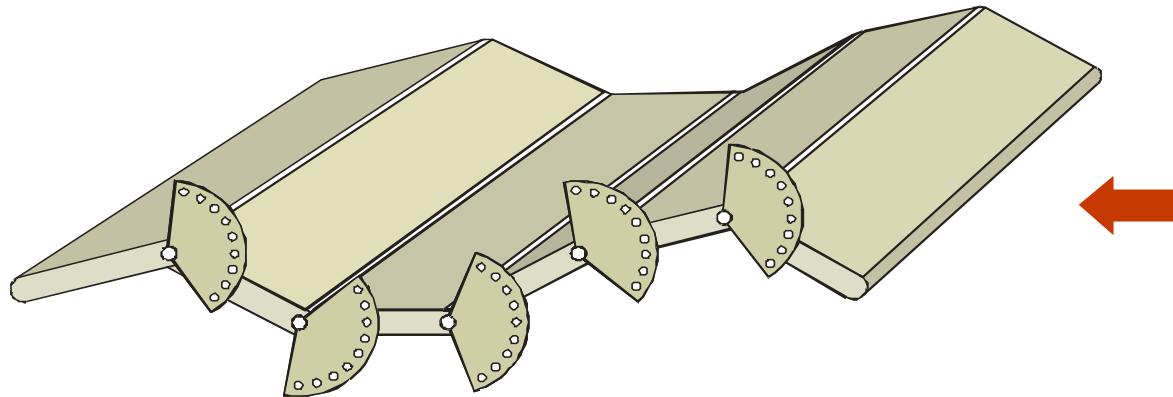


# „Darwin“ im Windkanal

## Schlüsselexperiment mit der Evolutionsstrategie

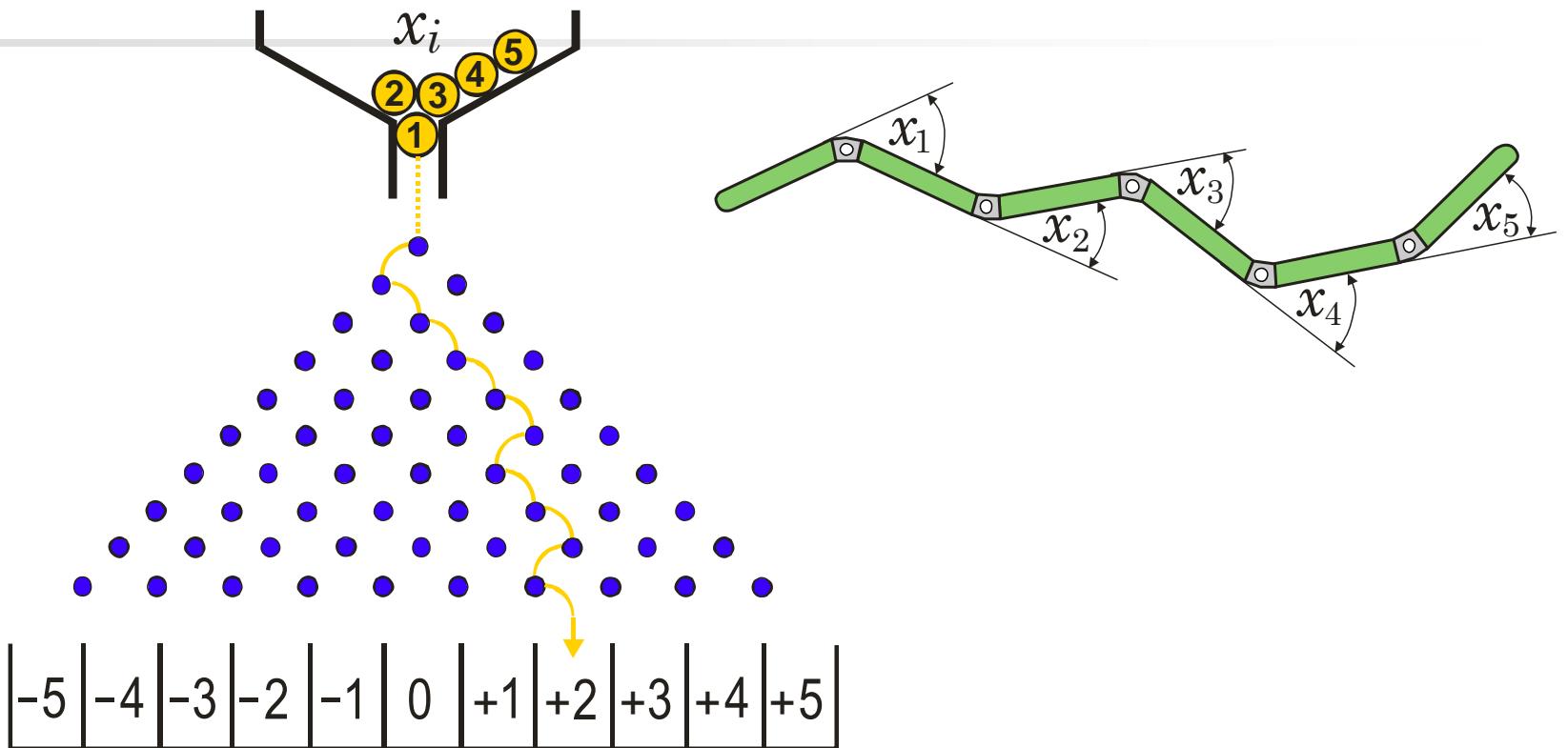


**1964**



Zahl der Einstellmöglichkeiten:

$$51^5 = 345\,025\,251$$



## Fiktive Mutationsmaschine

## GALTONSches Nagelbrett

# Grundprinzip: alter Wert

## Analogien - Evolutionsstrategie

$x_1, \dots, x_{20}$

$x_{i,m} = x_{i,\text{alt}} + \gamma$

mit  $\gamma \in N(0, \delta)$   
Verteilung

### Biologie

Erbanlagen, niedergeschrieben im DNA-Molekül (Genotyp)



Winkelgrade, notiert auf einem Protokollblatt

Sichtbares Erscheinungsbild eines Lebewesens (Phänotyp)

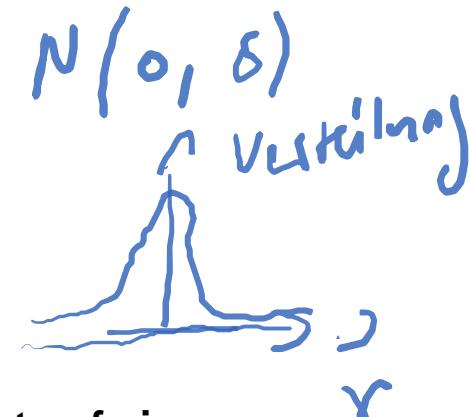


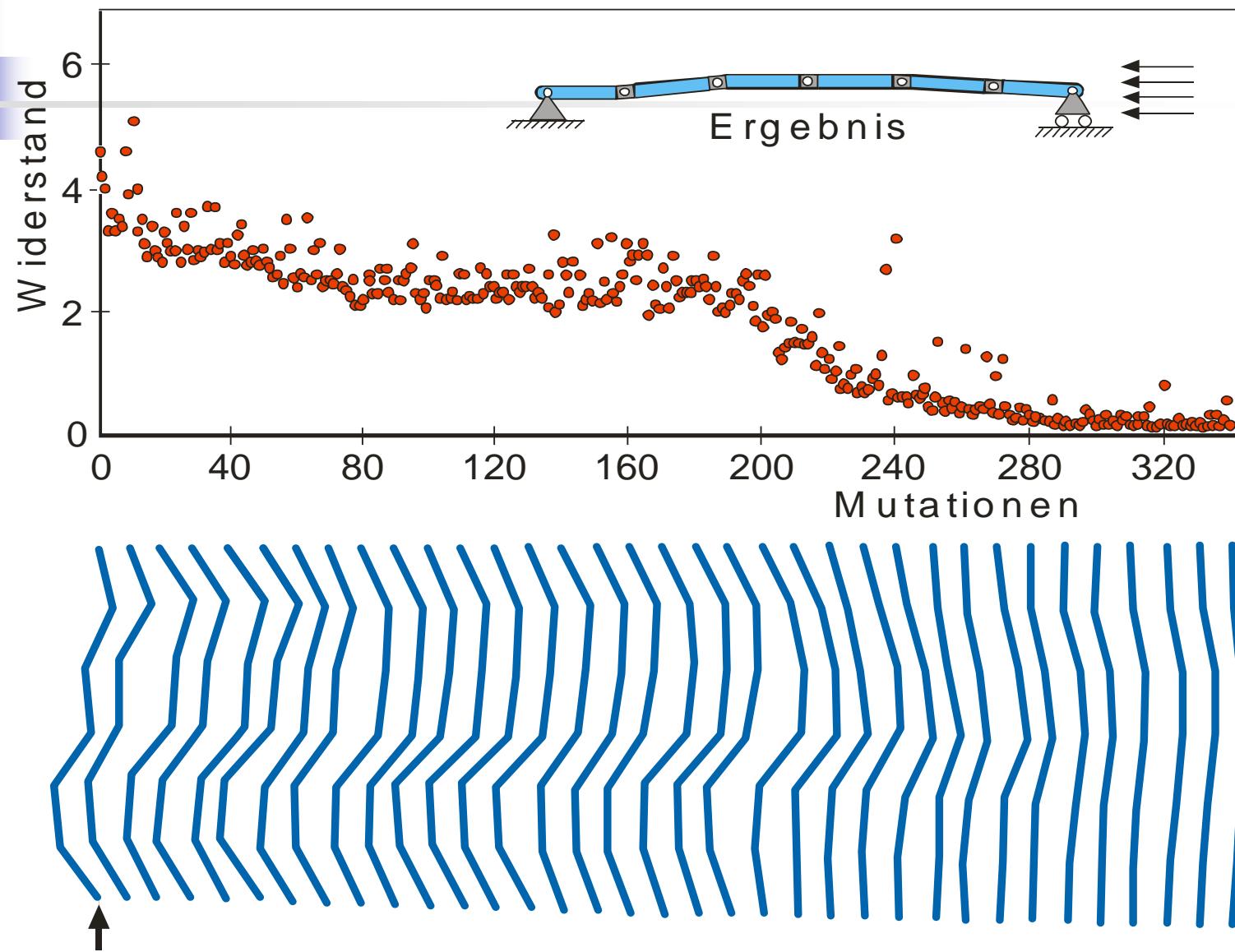
Eingestellte Form der Gelenkplatte im Windkanal

Zunehmende Tauglichkeit des Lebewesens in der Umwelt



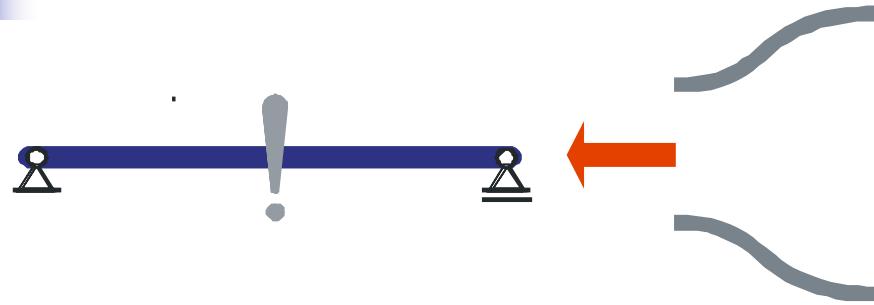
Abnehmender Widerstand der Gelenkplatte im Windkanal



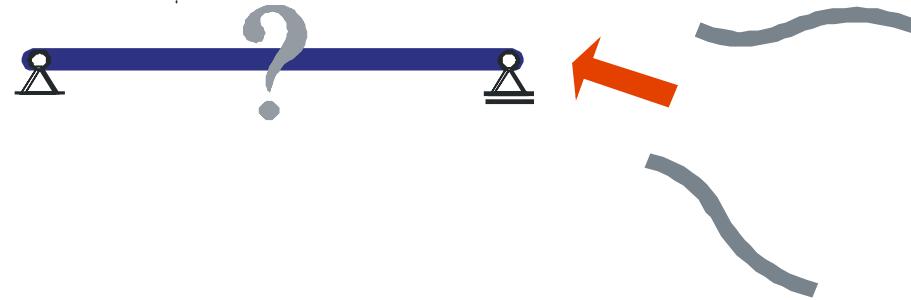


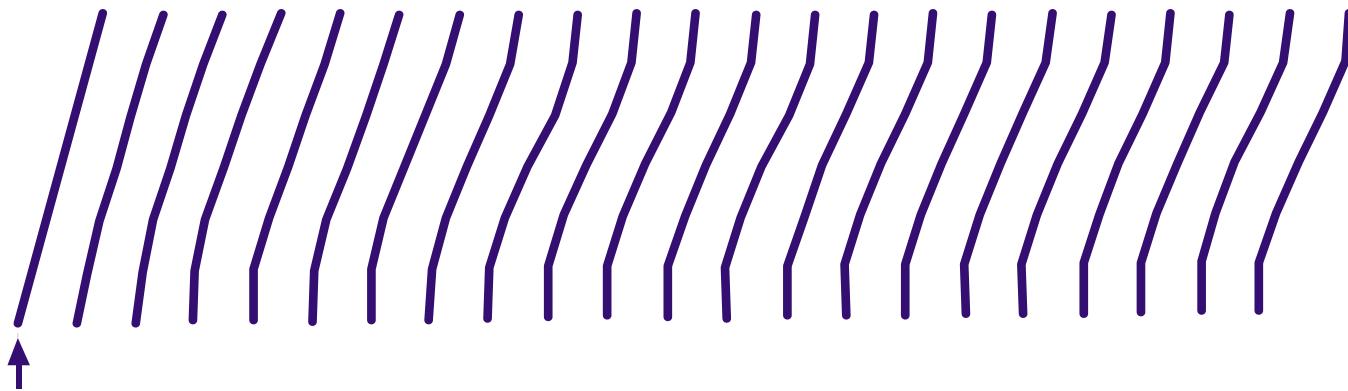
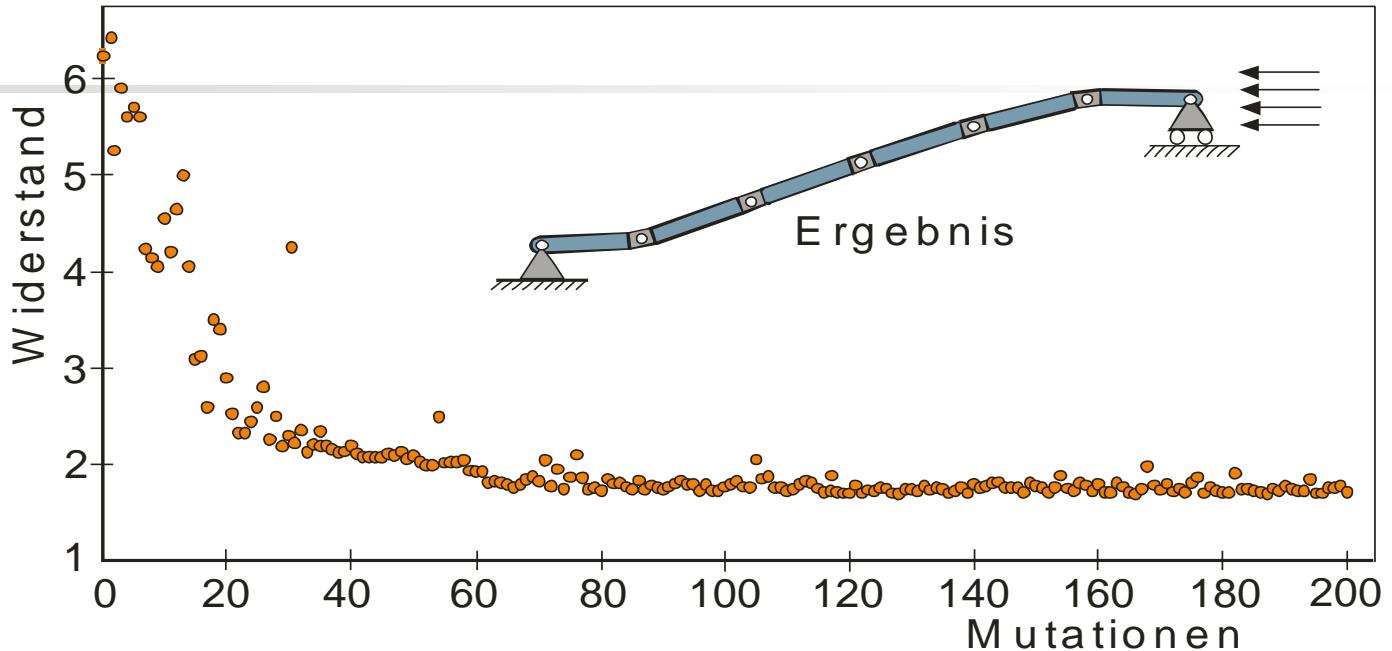
## Künstliche Evolution: Gelenkplatte im Windkanal

Heinrich Braun; Evolutionäre Algorithmen und ihre Anwendung



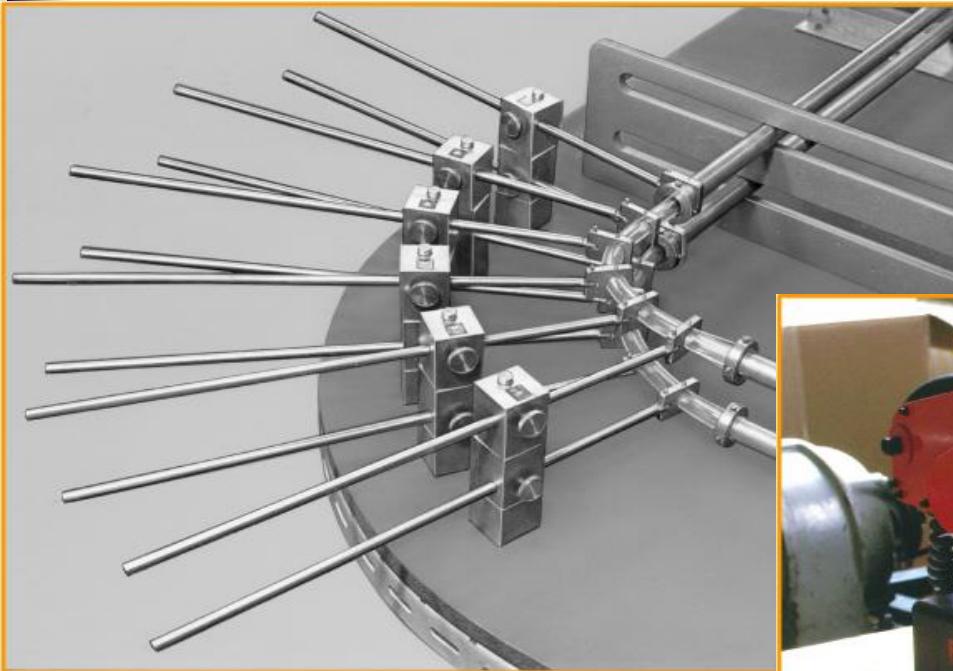
Ändern  
der  
Umwelt





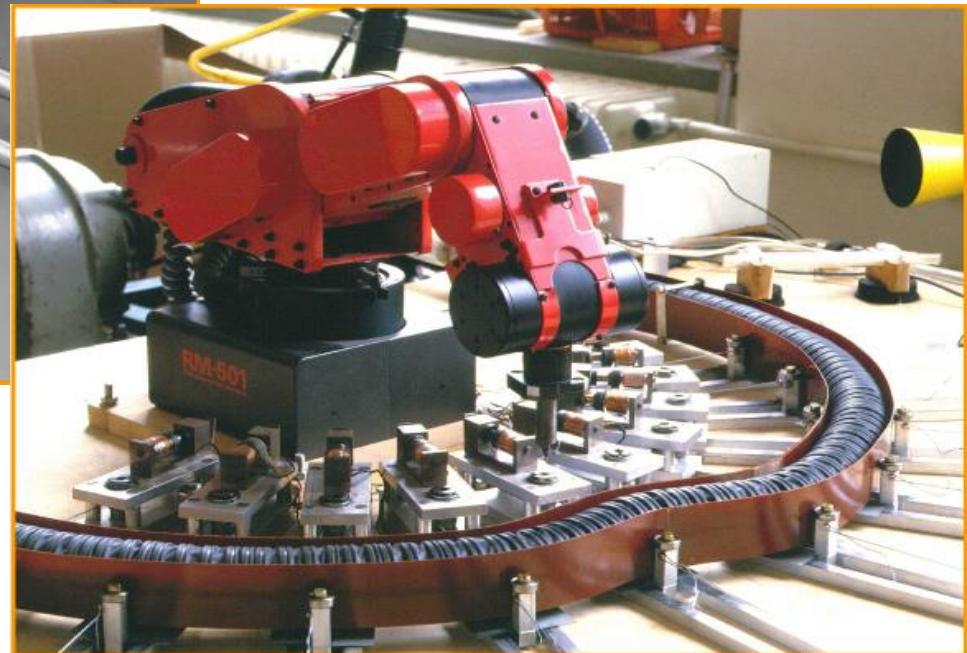
## Künstliche Evolution: Gelenkplatte im Windkanal

Heinrich Braun; Evolutionäre Algorithmen und ihre Anwendung



**1965**

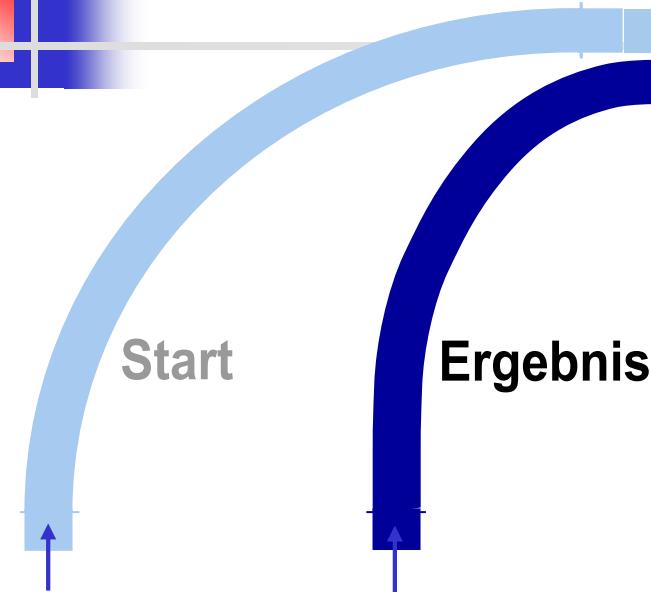
## **Evolution Rohrkrümmer**



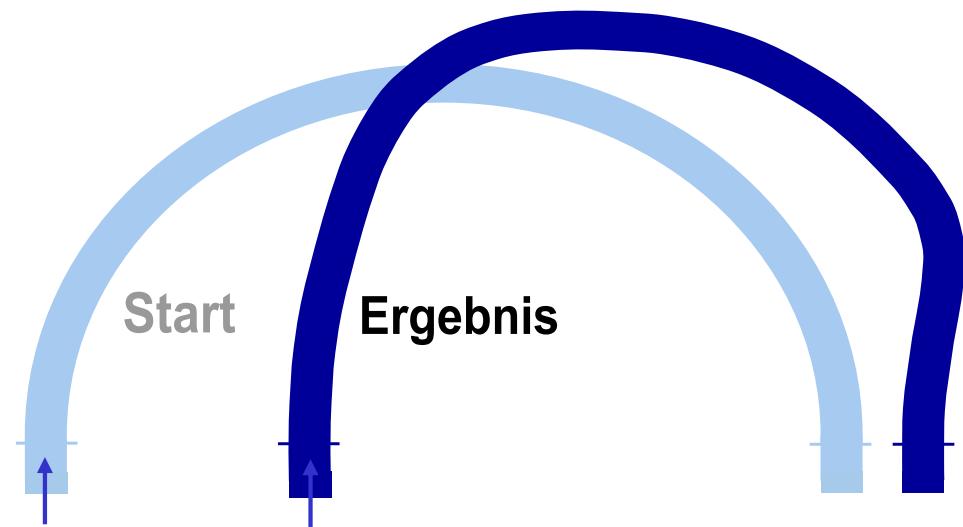
**1980**

### **Manuelles und maschinelles Evolutionsexperiment**

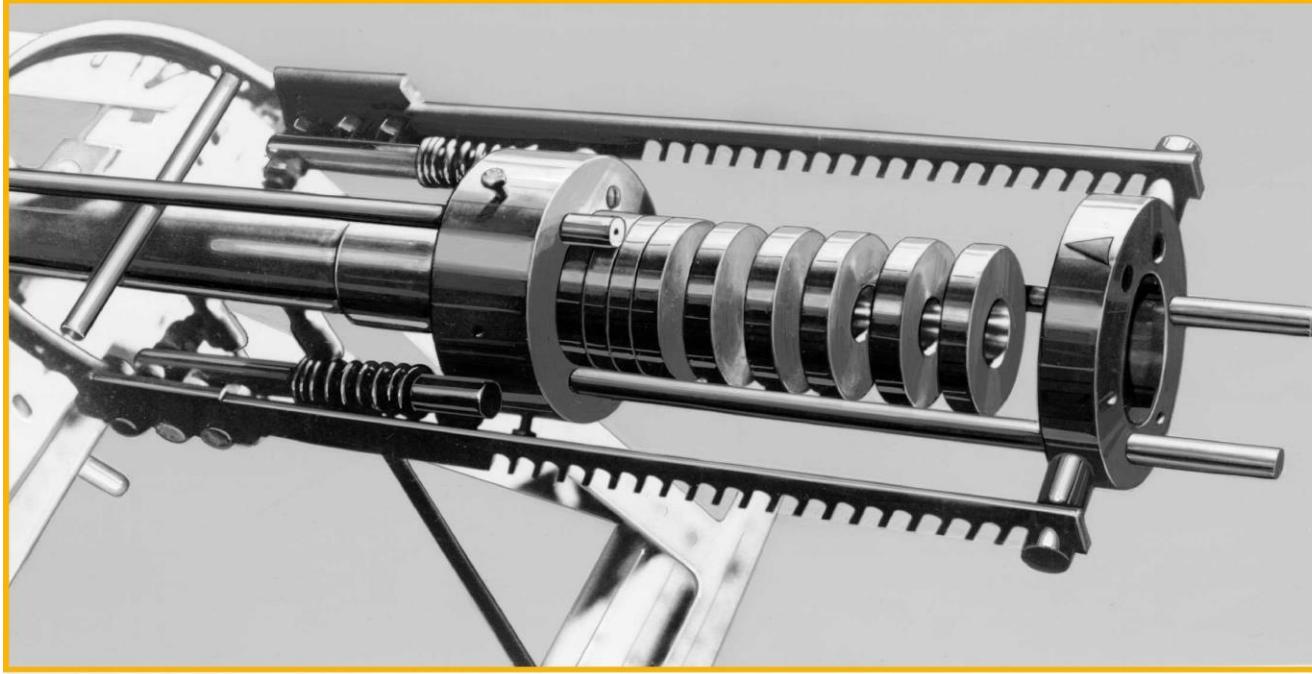
**6 handbewegte Stangen (links) und 10 roboterbetätigte Seilzüge (rechts) mutieren einen Rohrkrümmer**



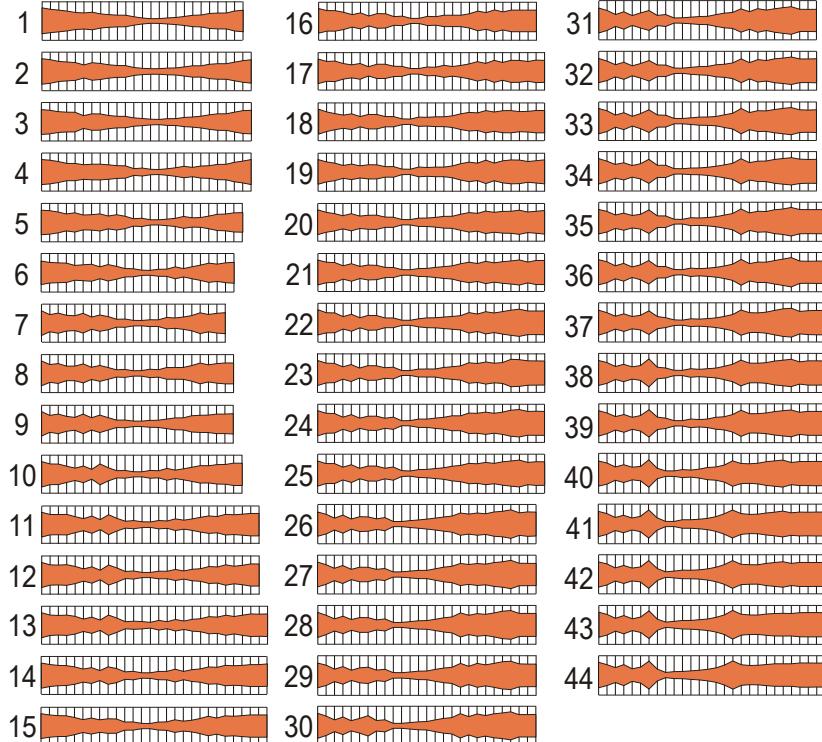
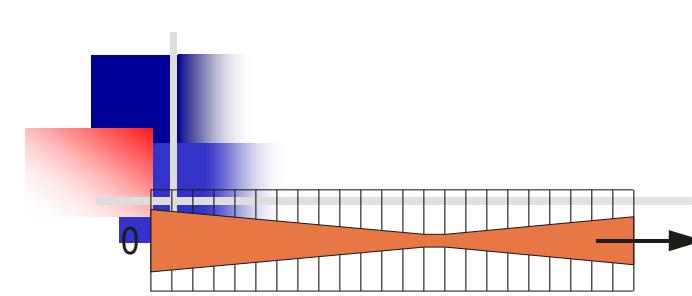
**Optimaler 90°-Strömungskrümmer**



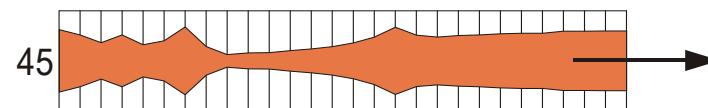
**Optimaler 180°-Strömungskrümmer**



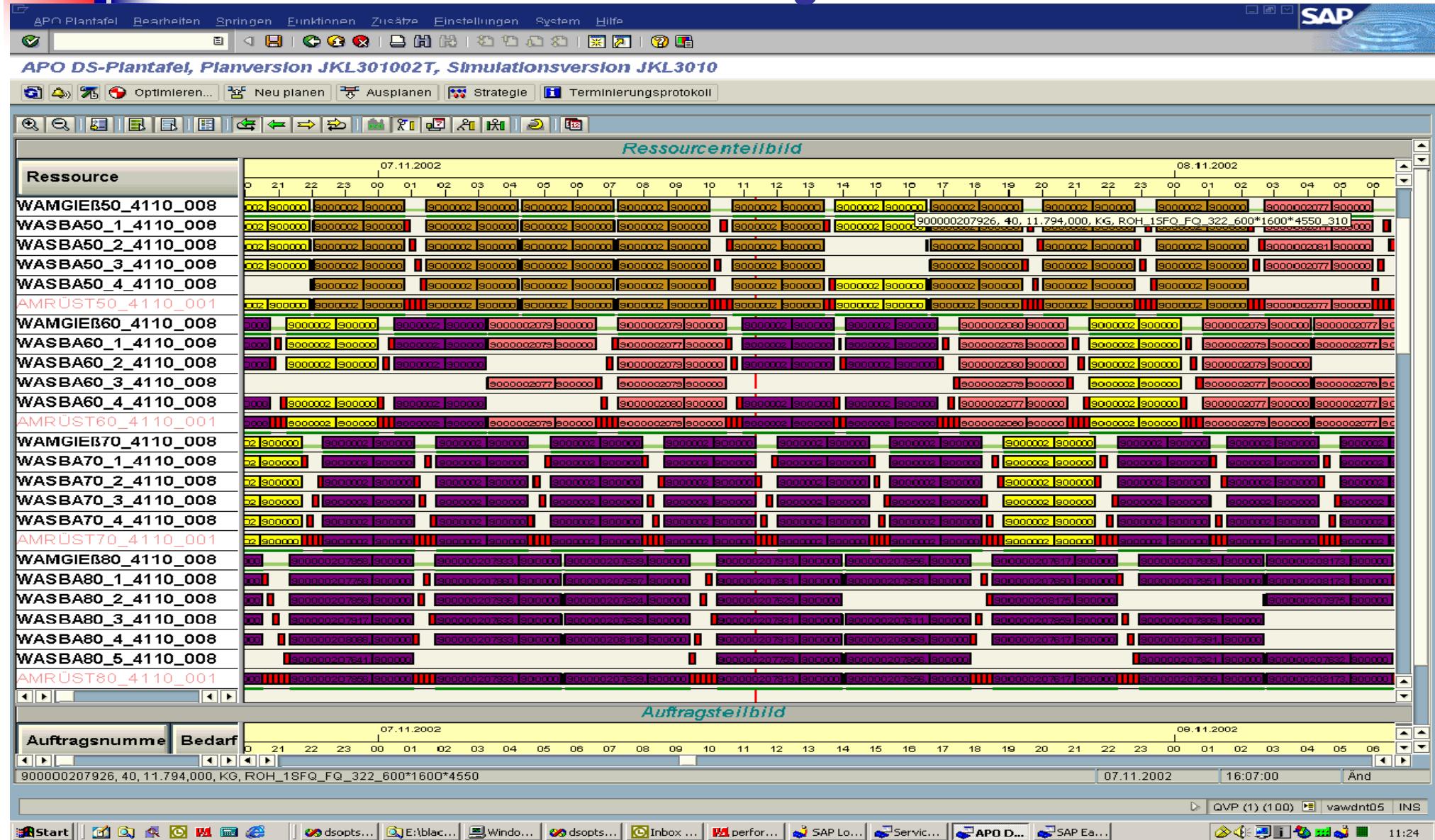
**Heißwasserdampfdüse für das  
Evolutionsexperiment mutierbar gemacht**



## SCHWEFELS Evolutionsexperiment mit einer Heißwasserdampfdüse

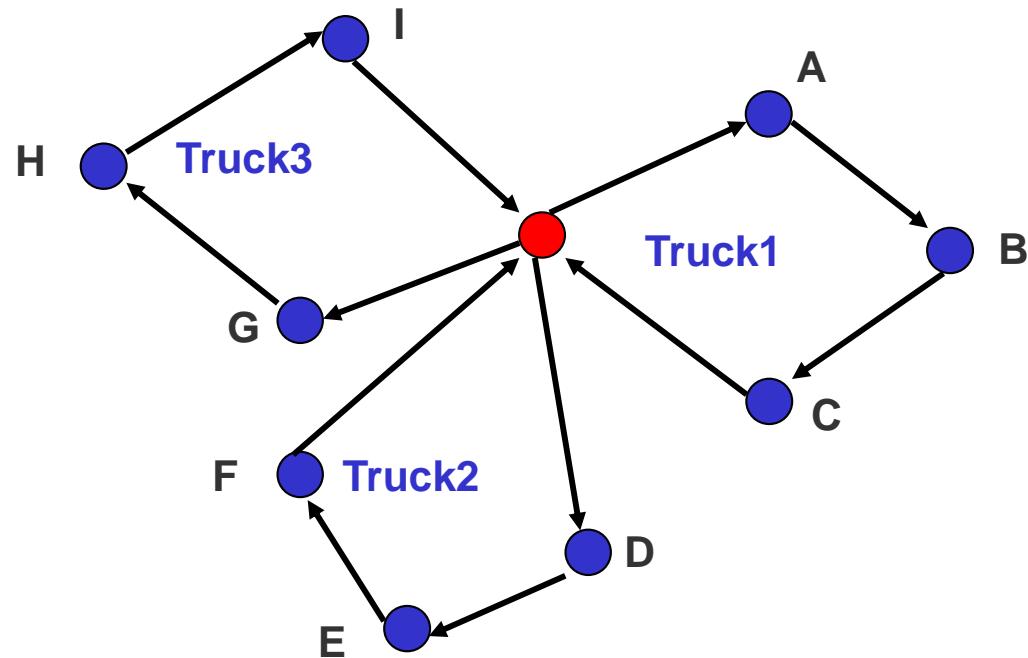


# Detailed Production Planning



## ■ Transportzeit

- Transportmatrix:  $R[A,B] =$  Transportzeit von Ort A nach B
- Dauer von Pickup / Delivery abhängig vom Auftrag



# Optimization Methods

- Local Search
  - Deterministic
    - Hill Climbing
    - Gradient Descent
    - Tabu Search
  - Probabilistic
    - Simulated Annealing
    - Iterated local Search
- Global Search
  - Deterministic
    - Linear Optimization
    - Branch&Bound, Divide&Conquer
    - Dynamic Programming
  - Probabilistic
    - **Genetic algorithms**
    - **Evolution Strategies**

**model too simple**

**exponential time**

# Production Planning

## ■ Decision Variables

- $x_A$  = lot size for product A  $\in \mathbb{R}^+$
- $x_B$  = lot size for product B  $\in \mathbb{R}^+$

## ■ Objective Function

- Maximize  $200x_A + 400x_B$  — Profit

## ■ Constraints

- Assembling:
- Painting:

$$4x_A + 6x_B \leq 120$$

$$2x_A + 6x_B \leq 72$$

Resource consumption

Resource capacity

## Problem

Linear model (objective function, constraints)

Integer solutions are NP-hard  $\rightarrow$  Branch&Bound (Ganzzahlig!)

# Hill Climbing

Ziel:

möglichst schnell und effizient Berg hochlaufen

- **Initialization**

$X :=$  random solution

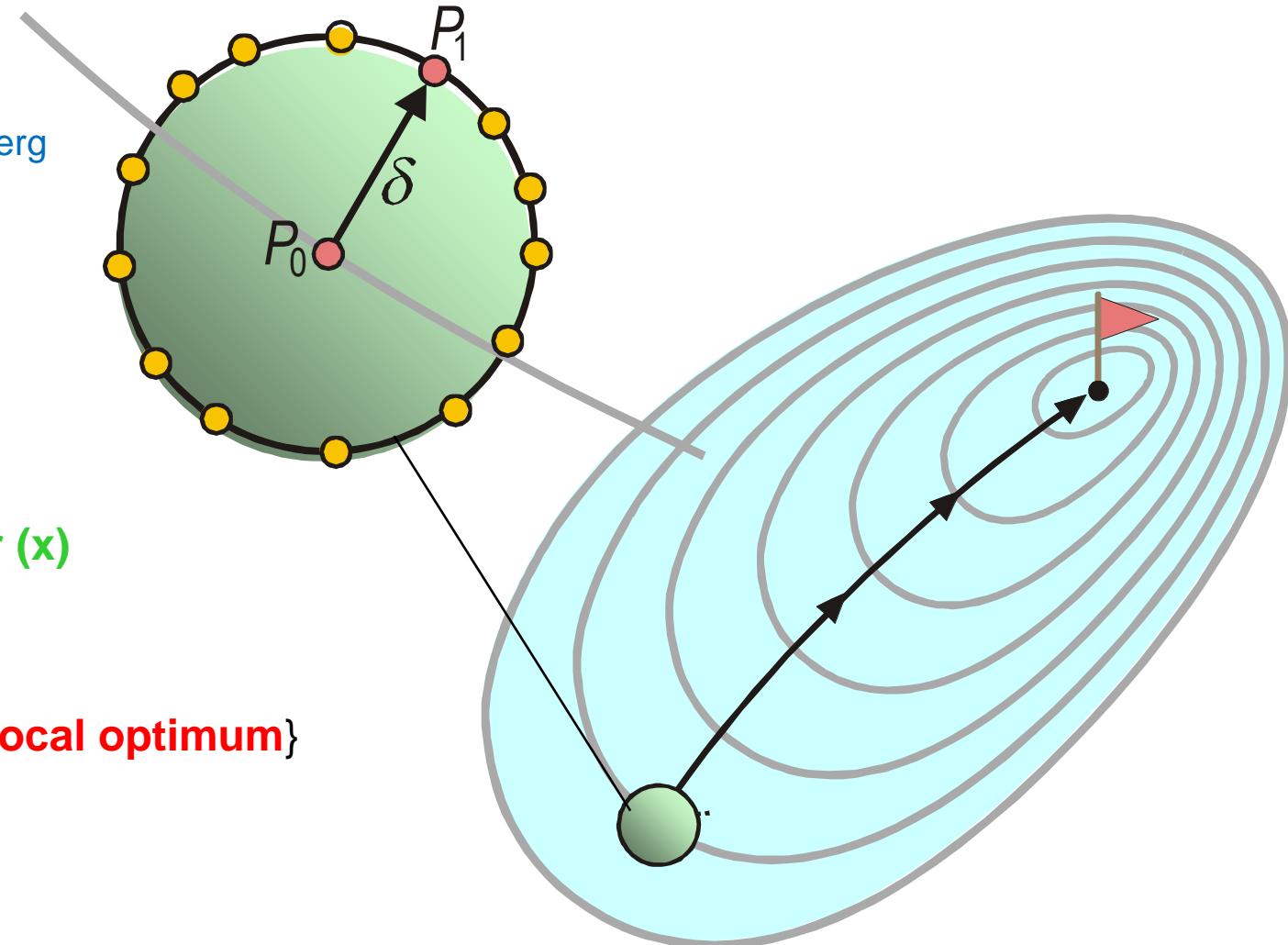
- **Improvement Loop**

$X' :=$  **Best of Neighbor ( $x$ )**

If  $f(X') < f(X)$

Then       $X := X'$

Else      Stop    **{local optimum}**



# Gradient Descent

$$\text{gradient } f(x) = \left( \frac{\partial f(x)}{\partial x_1}, \frac{\partial f(x)}{\partial x_2}, \dots, \frac{\partial f(x)}{\partial x_n} \right)$$

- **Initialization**

$X :=$  random solution

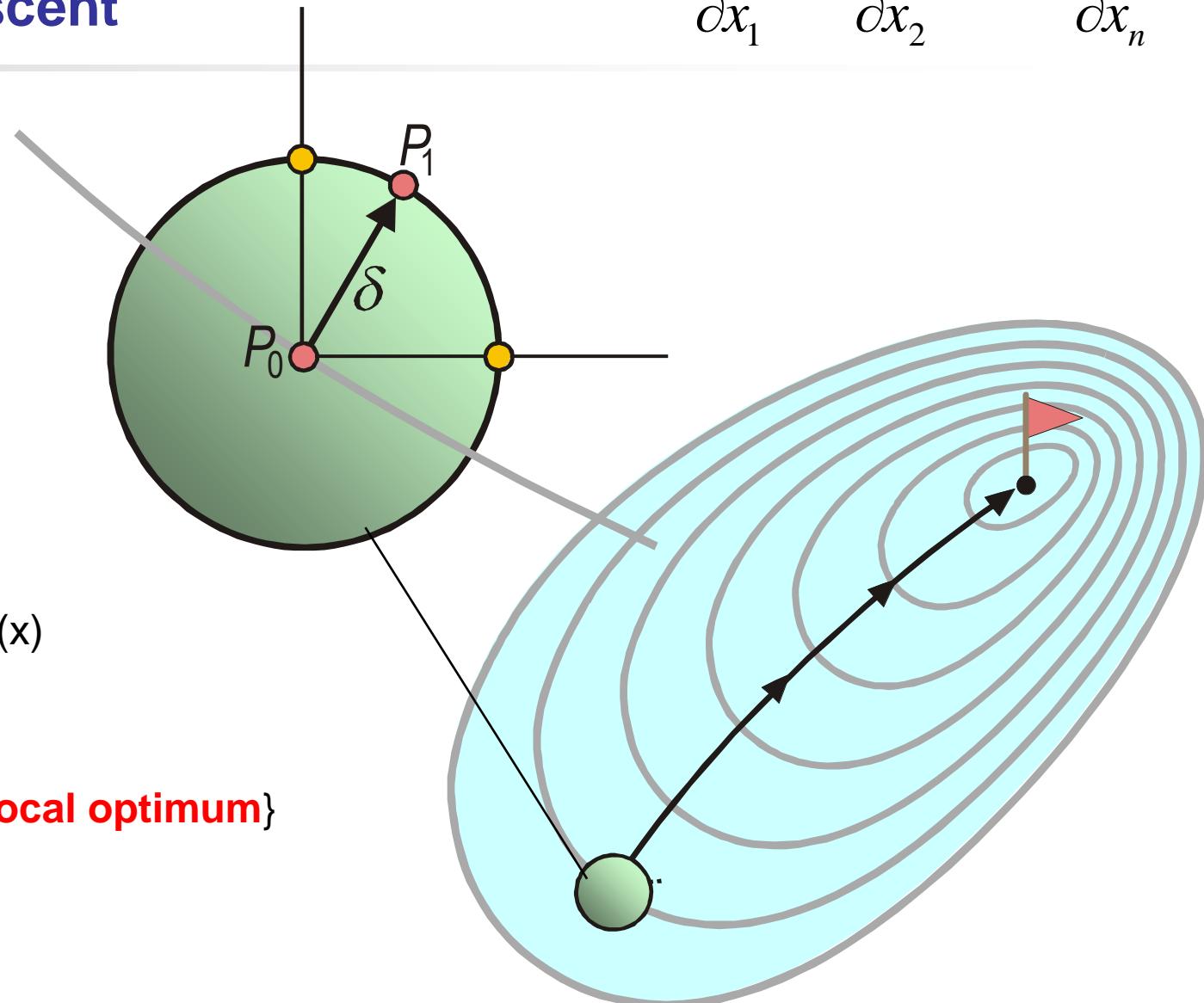
- **Improvement Loop**

$X' := X + \delta^* \text{ gradient } f(x)$

If  $f(X') < f(X)$

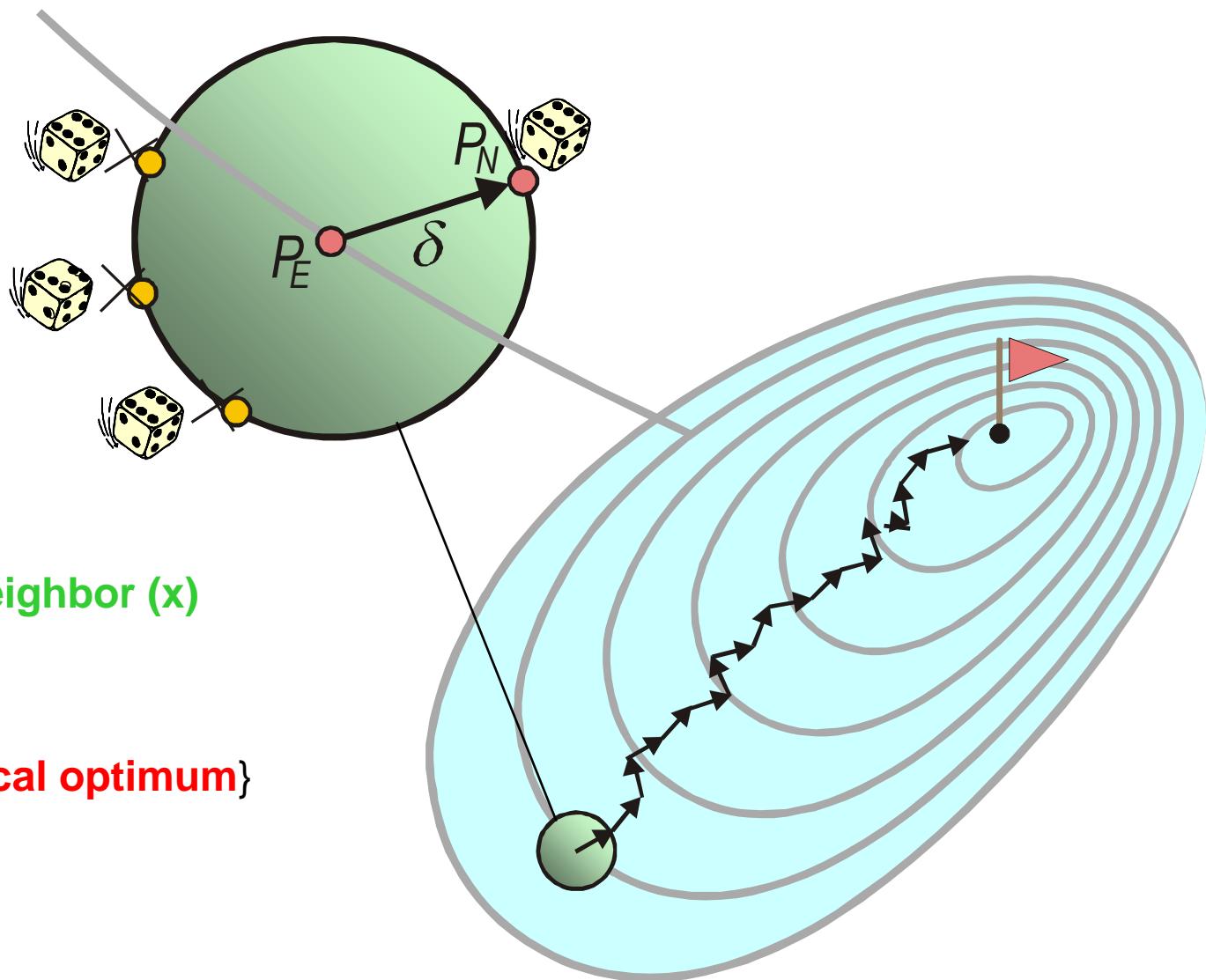
Then       $X := X'$

Else      Stop    **{local optimum}**



# Probabilistic Hill Climbing

- **Initialization**  
 $X :=$  random solution
- **Improvement Loop**  
 $X' :=$  Best of random Neighbor ( $x$ )  
If  $f(X') < f(X)$   
Then       $X := X'$   
Else      Stop      {local optimum}



# Iterated Local Search

- **Iterate until time out:**

- **Initialization**

$X :=$  random solution

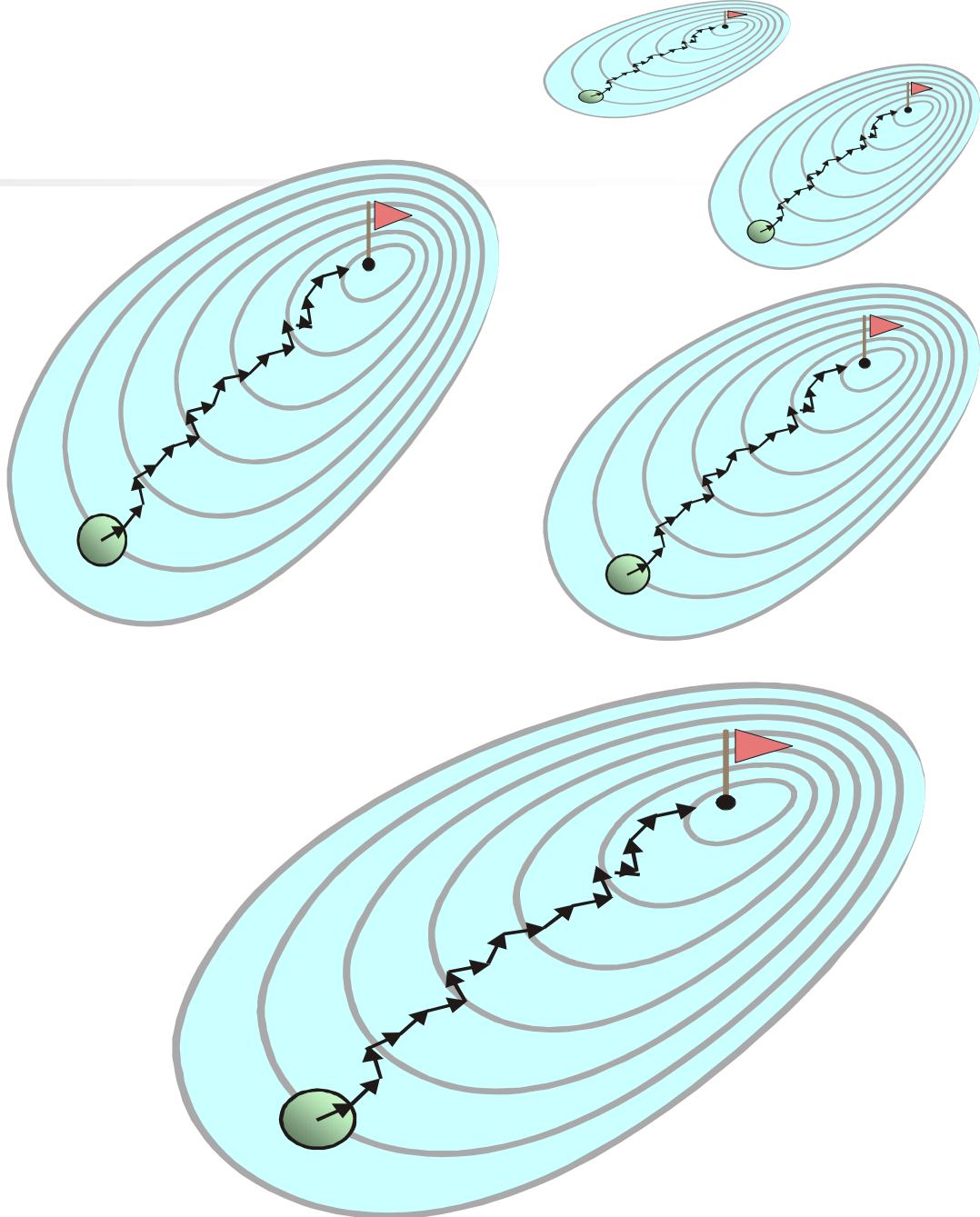
- **Improvement Loop**

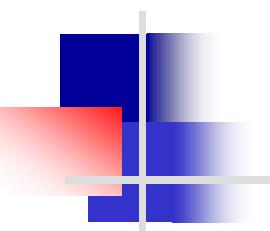
$X' :=$  **Best of random Neighbor ( $x$ )**

If  $f(X') < f(X)$

Then       $X := X'$

Else      Stop    {**local optimum**}





# Evolution

- **Iterate until time out:**

- **Initialization Population P**

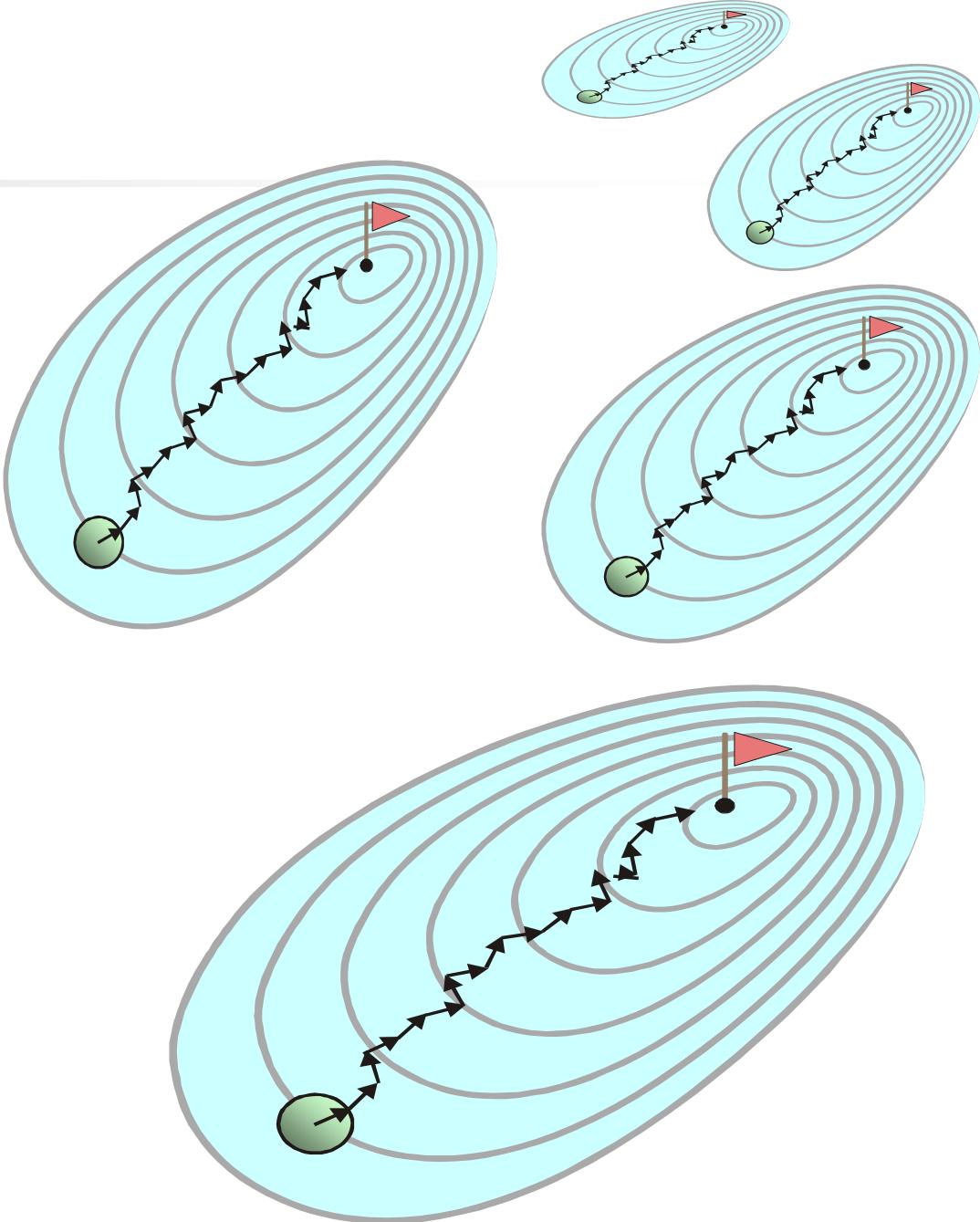
$P :=$  random solutions

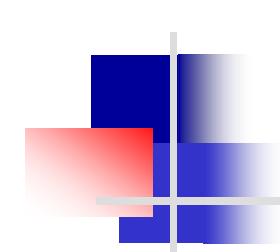
- **Improvement Loop**

Generate **offsprings** ( $P$ )

$P :=$  **select best** of offsprings ( $P$ )

**„survival of the fittest“**





# Optimization Methods

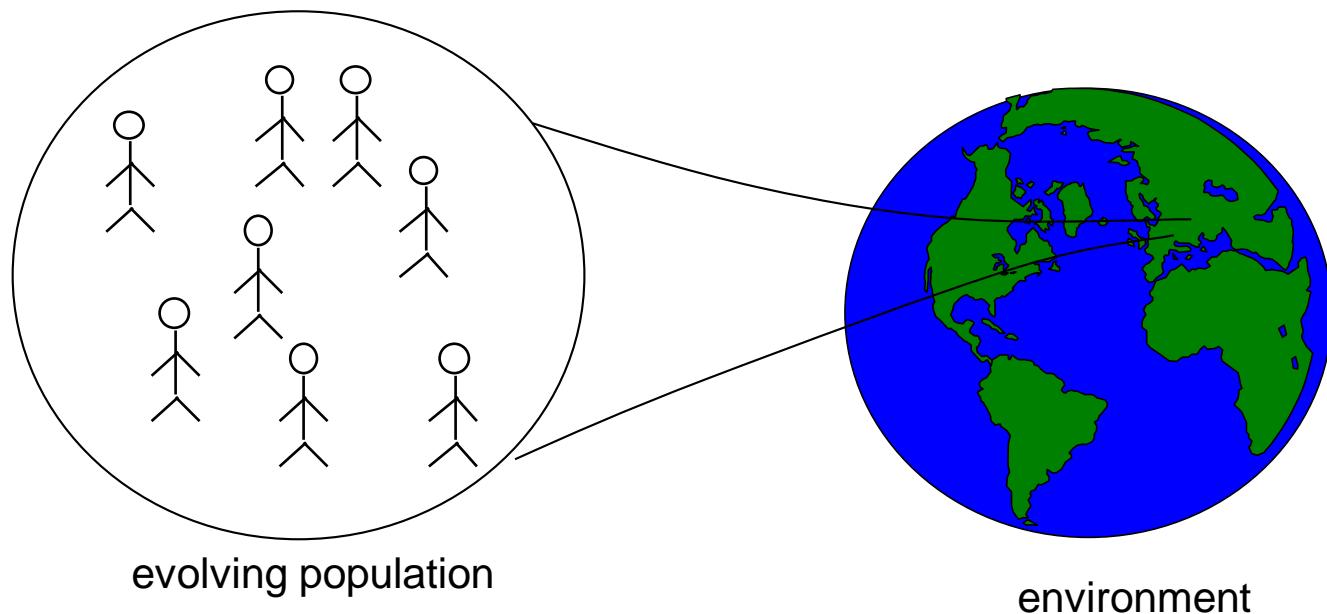
- Local Search
  - Deterministic
    - Hill Climbing ✓
    - Gradient Descent ✓
    - Tabu Search
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- Global Search
  - Deterministic
    - Linear Optimization ✓
    - Branch&Bound, Divide&Conquer ✓
    - Dynamic Programming
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    - **Genetic algorithms**
    - **Evolution Strategies**

# Inspiration from nature

Darwin's principle of natural evolution:

***survival of the fittest***

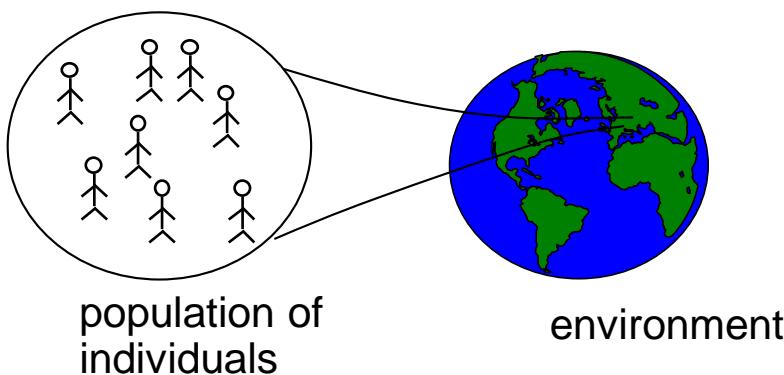
in populations of individuals (plants, animals), the better the individual is adapted to the environment, the higher its chance for survival and reproduction.



# Analogy

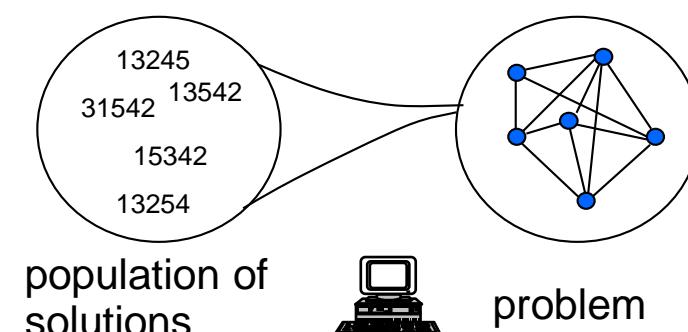
## Natural evolution

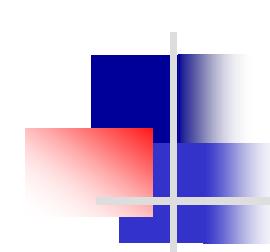
- individual
- environment
- fitness/how well adapted
- survival of the fittest
- mutation
- crossover



## Evolutionary algorithms

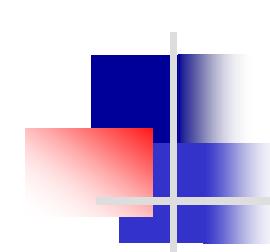
- potential solution
- problem
- cost/quality of solution
- good solutions are kept
- small, random perturbations
- recombination of partial solutions





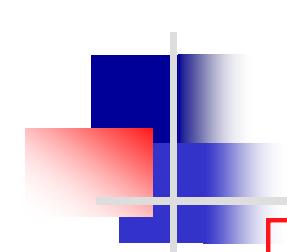
# How are new individuals created?

- by **sexual reproduction**, i.e.
  - two individuals are selected (randomly, or actively through competition etc.,...),
  - a new individual is created based on the two parent's genetic material (recombination/crossover)
- by **mutation**, i.e. random change of
  - specific genes
  - the structure of chromosomes



# Important principles in evolution

- **Exploration: Increase diversity by**
  - sexual reproduction (recombination/crossover)
  - mutation
- **Exploitation: Reduce diversity by**
  - selecting good parents
  - survival of the fittest

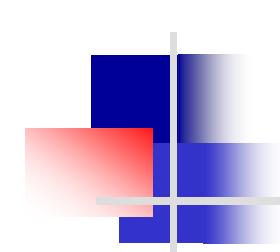


# Major design decisions

- **representation**
- **fitness function**
- **mutation operator**

hier steckt die Musik drinne

- crossover and mutation probabilities
- selection operator
- reproduction scheme
- crossover operator / recombination
- population size
- stopping criterion



# Standard Representation

- Bit String → “Genetic Algorithms” (John Holland - USA)
  - $x = b_1 b_2 \dots b_n$  with  $b_i \in \{0, 1\}$
  - Similar to genetic representations
  - Difference: Chromosomes use an alphabet with 4 letters
- Real-valued Vector → “Evolutionsstrategien” (Ingo Rechenberg - D)
  - $x = x_1 x_2 \dots x_n$  with  $x_i \in \mathbb{R}$
  - Favorable for engineering applications
- Universal Representations
  - Digital = Bit string
  - Analog = Real-valued Vector
  - Confer: MP3- Encoding

# Evolutionary Algorithm

**INITIALIZE** population  
(set of solutions)

**EVALUATE** Individuals  
according to goal ("*fitness*")

**REPEAT**

**SELECT** parents

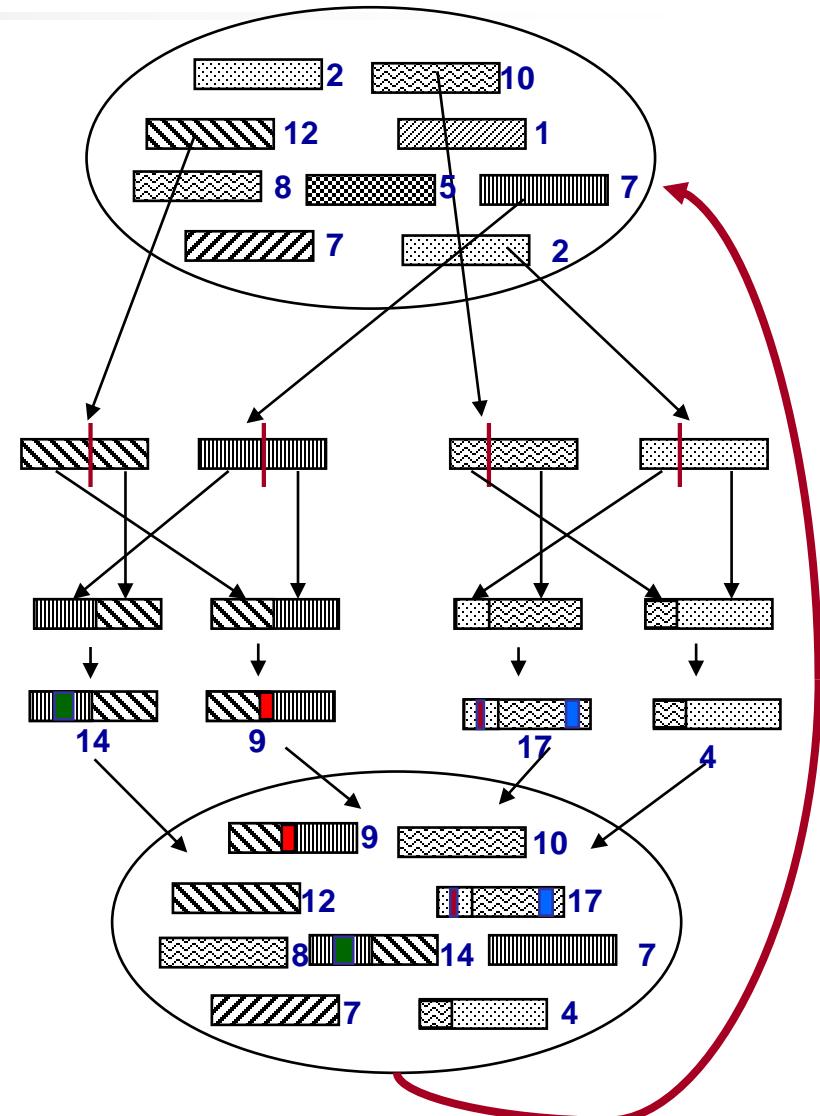
**RECOMBINE** parents (**Crossover**)

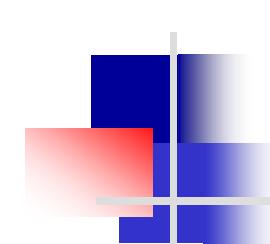
**MUTATE** offspring

**EVALUATE** offspring

**FORM** next population

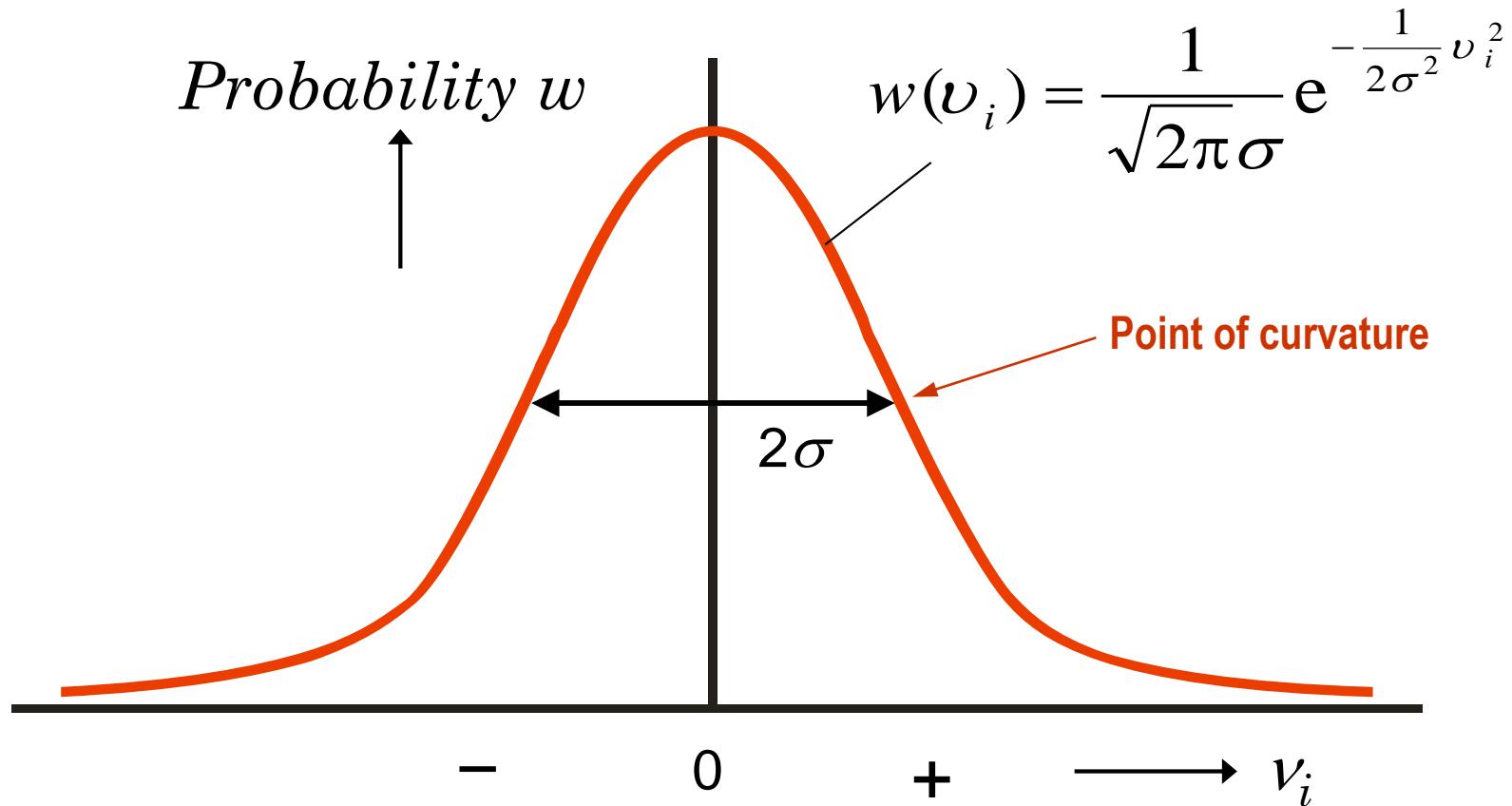
**UNTIL** termination-condition



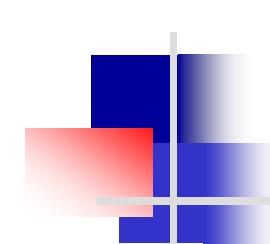


## Mutation - one parent

- Standard mutation operators
  - Bit string (e.g.  $x = b_1 b_2 \dots b_n$  with  $b_i \in \{0,1\}$ )  
flip each bit with probability  $p_m$ ,  
i.e.  
$$y_i = \begin{cases} 1 - x_i & \text{with probability } p_m \\ x_i & \text{otherwise} \end{cases}$$
  - Real-valued vector (e.g.  $x = x_1 x_2 \dots x_n$  with  $x_i \in \mathbb{R}$  )
  - Input:  $\vec{x}$
  - Output:  $\vec{y}$  with  
$$y_i = \begin{cases} x_i + v_i, & v_i \sim N(0, \sigma^2) \text{ with probability } p_m \\ x_i & \text{otherwise} \end{cases}$$
- Difficulty: how to select mutation probability  $p_m$  and mutation step size  $\sigma$ ?



Gaussian random number  $v_i$  for mutation of variable  $x_i$



# Knapsack Problem

- **Decision Variables**

- $x_i \in \{0,1\}$
- $x_i = 1 \Leftrightarrow$  take object i

- **Objective Function**

- Maximize  $120x_1 + 175x_2 + 200x_3 + 150x_4 + 30x_5 + 60x_6$

- **Constraint**

- Limitation  $20x_1 + 35x_2 + 50x_3 + 50x_4 + 15x_5 + 60x_6 \leq 100$

## ■ Decision Variables

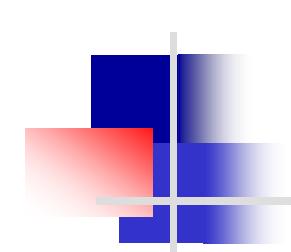
- $x_i \in \{0,1\}$
- $x_i = 1 \Leftrightarrow$  load order i on the truck

## ■ Objective function

- Maximize  $10x_1 + 20x_2 + 50x_3 + 200x_4 + 150x_5 + 250x_6 + 150x_7$

## ■ Constraints

- Weight  $0,4x_1 + 0,7x_2 + 0,2x_3 + 2x_4 + 2x_5 + x_6 + 3x_7 \leq 5$
- Volumen  $0,4x_1 + 0,2x_2 + 3x_3 + 4x_4 + 3x_5 + 5x_6 + 0,9x_7 \leq 5$



# Truck Load Building = Multidimensional Knapsack Problem

## ■ Decision Variables

- $x_i \in \{0,1\}$
- $x_i = 1 \Leftrightarrow$  load order  $i$  on the truck

## ■ Objective function

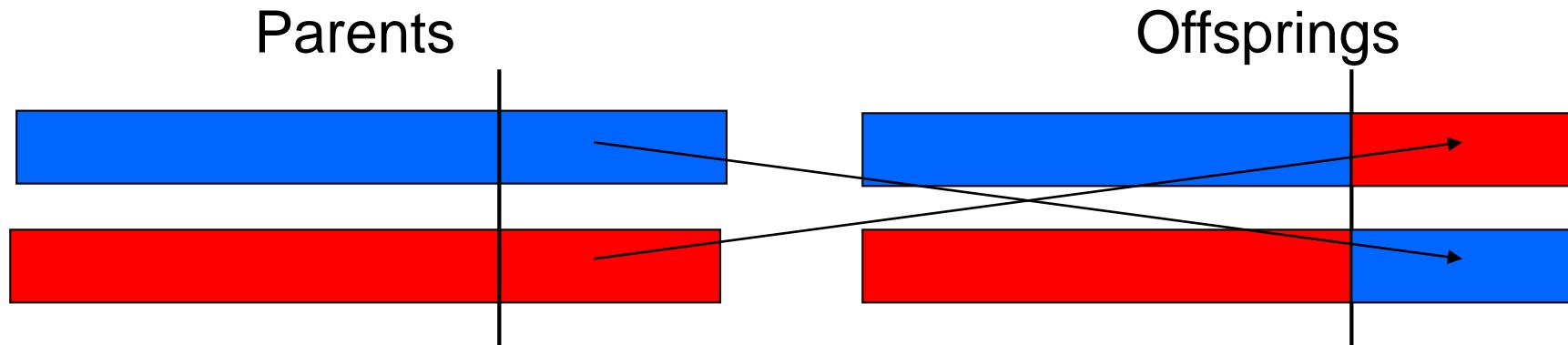
- Maximize  $\sum_i w_i x_i$

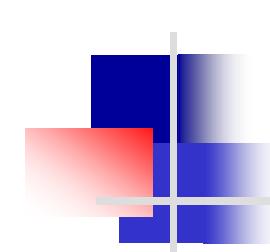
## ■ Constraints

- Weight  $\sum_i G_i x_i \leq G$
- Volumen  $\sum_i V_i x_i \leq V$

# Crossover - Two Parents

Exchange genes of the genotypes





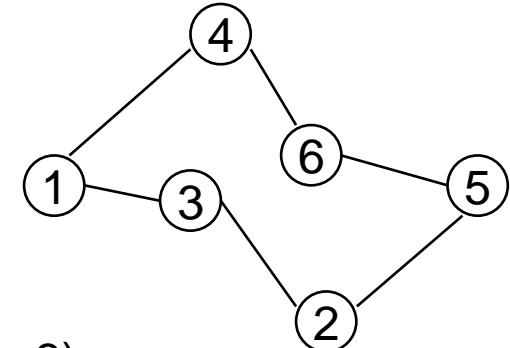
# Variants of evolutionary algorithms

- **Genetic algorithms** (Holland 1965 and Goldberg 1989)
  - binary representations
  - main focus on crossover, mutation only with minor role
- **Evolution strategies** (Rechenberg and Schwefel 1965)
  - real-valued representation
  - mutation as primary operator
  - self-adaptive mutation

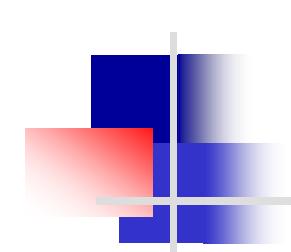
## Example: Traveling Salesperson Problem (TSP)

- Given: a set of cities  $C = \{c_1, \dots, c_N\}$  and a distance function  $d(c_i, c_j)$  that defines the distance for all possible paths from city  $c_i$  to city  $c_j$ .
- Goal: find a permutation of cities  $\pi$  which minimizes the total tour length

$$\sum_{i=1}^{N-1} d(c_{\pi(i)}, c_{\pi(i+1)}) + d(c_{\pi(N)}, c_{\pi(1)})$$

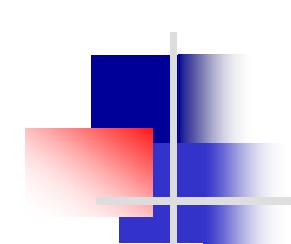


- Representation
  - Digital: Permutation, e.g. (1 – 4 – 6 – 5 – 2 – 3)
  - Analog: Preferences, e.g. (1.8, 0.3, 0.2, 1.2, 0.5, 0.7)



# Special mutation for Traveling Salesman Problem

- Permutation Representation
  - $\pi(1) \ \pi(2) \ \pi(3) \dots \ \pi(n)$        $\pi(i) = \text{city visited in position } i$
  - e.g. 1-4-6-5-2-3
- Mutation Operators
  - Swap
    - exchange two cities
    - e.g. 1-**2**-6-5-**4**-3
  - Insert
    - remove one city and insert it at another position
    - e.g. 1-6-5-2-**4**-3
  - Inversion
    - select a random subtour and inverse the order of these cities
    - e.g. 1-4-**2-5-6**-3

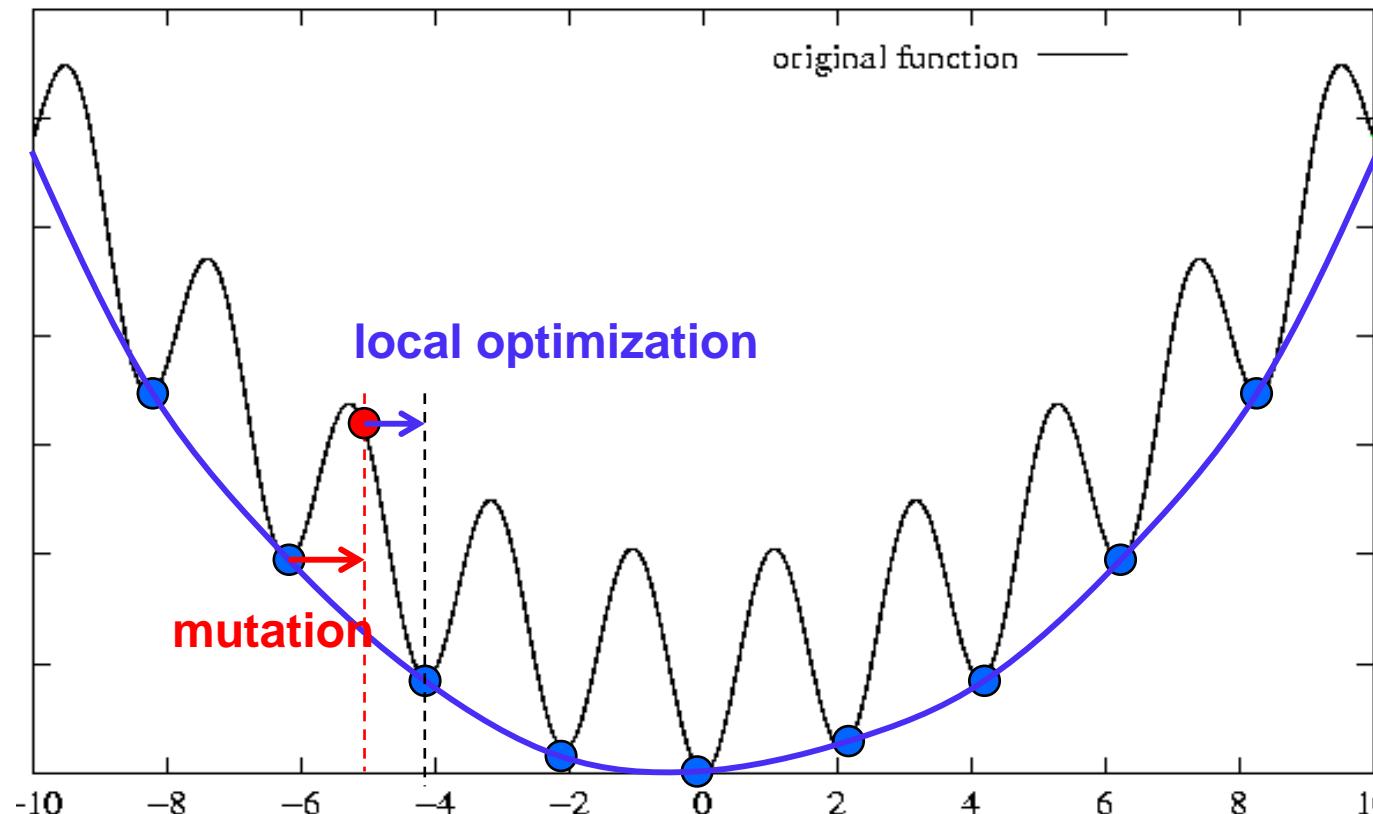


# Neighborhood Idea for mutation

- Focus mutation on promising changes
  - Exchange similar partners (neighbors)
  - No disruptive changes
- Example
  - Traveling Salesman Problem
  - Magic Square
- Mutation Operators
  - Swap (Magic Square)
    - exchange **two neighboring numbers**
    - e.g. 1-**2**-6-5-**4**-3
  - Insert (TSP)
    - remove one city and insert it at another position **of a neighboring city**
    - e.g. 1-6-5-2-**4**-3
  - Inversion (TSP)
    - select a random subtour **with neighboring ends** and inverse the order of these cities
    - e.g. 1-4-**2**-**5**-**6**-3

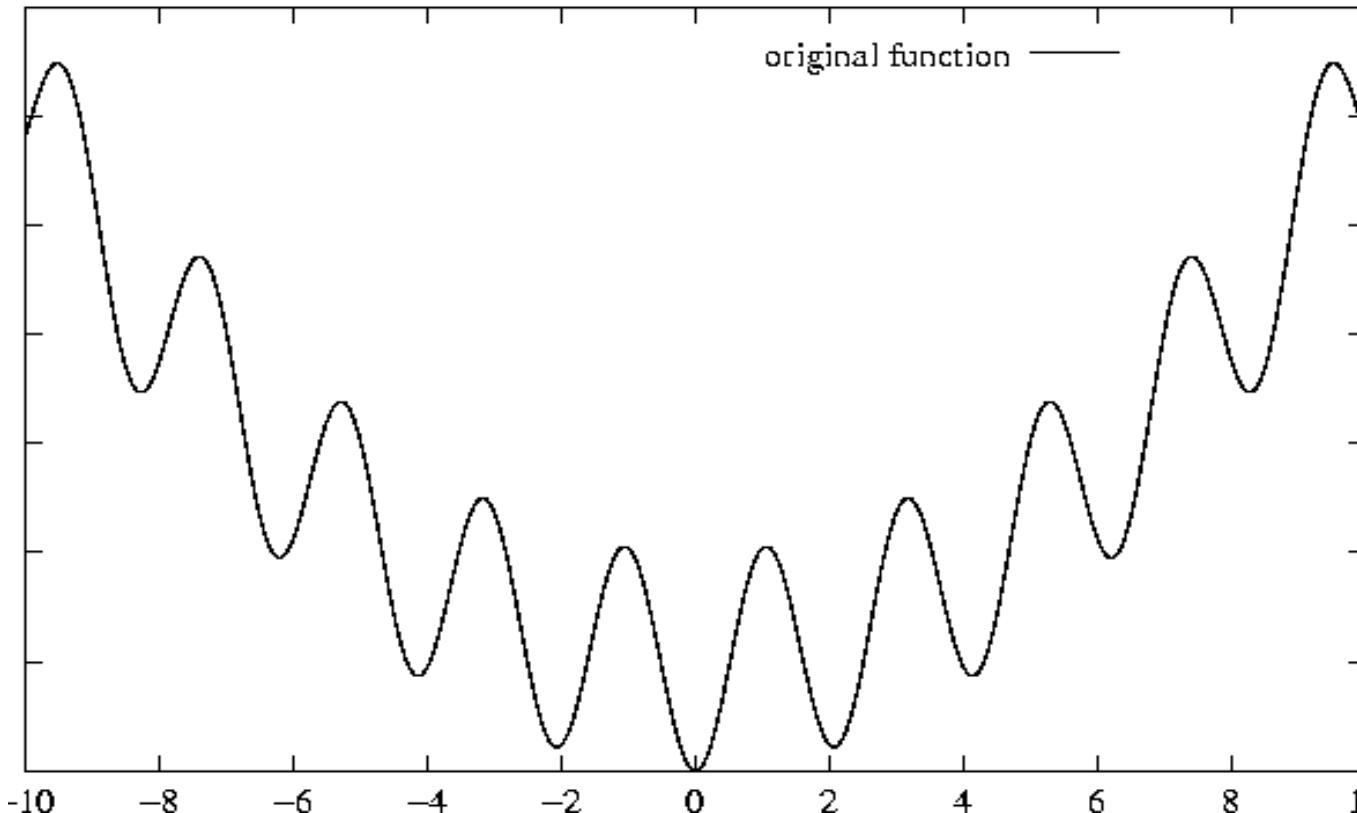
## Local optimization of each solution generated

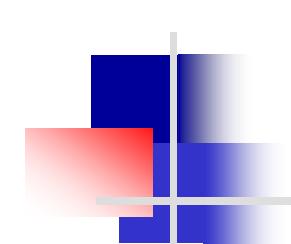
- Domain Reduction: Search on local optimas
- Required: fast local optimizer
- removes “obvious” flaws from the offsprings
- Effect on the fitness landscape: smoothing



## Local optimization of each solution generated

- Domain Reduction: Search on local optimas
- Required: fast local optimizer
- removes “obvious” flaws from the offsprings
- Effect on the fitness landscape: smoothing
- Cf. Hillclimbing in the Swiss alps or Spanish Pyrenees

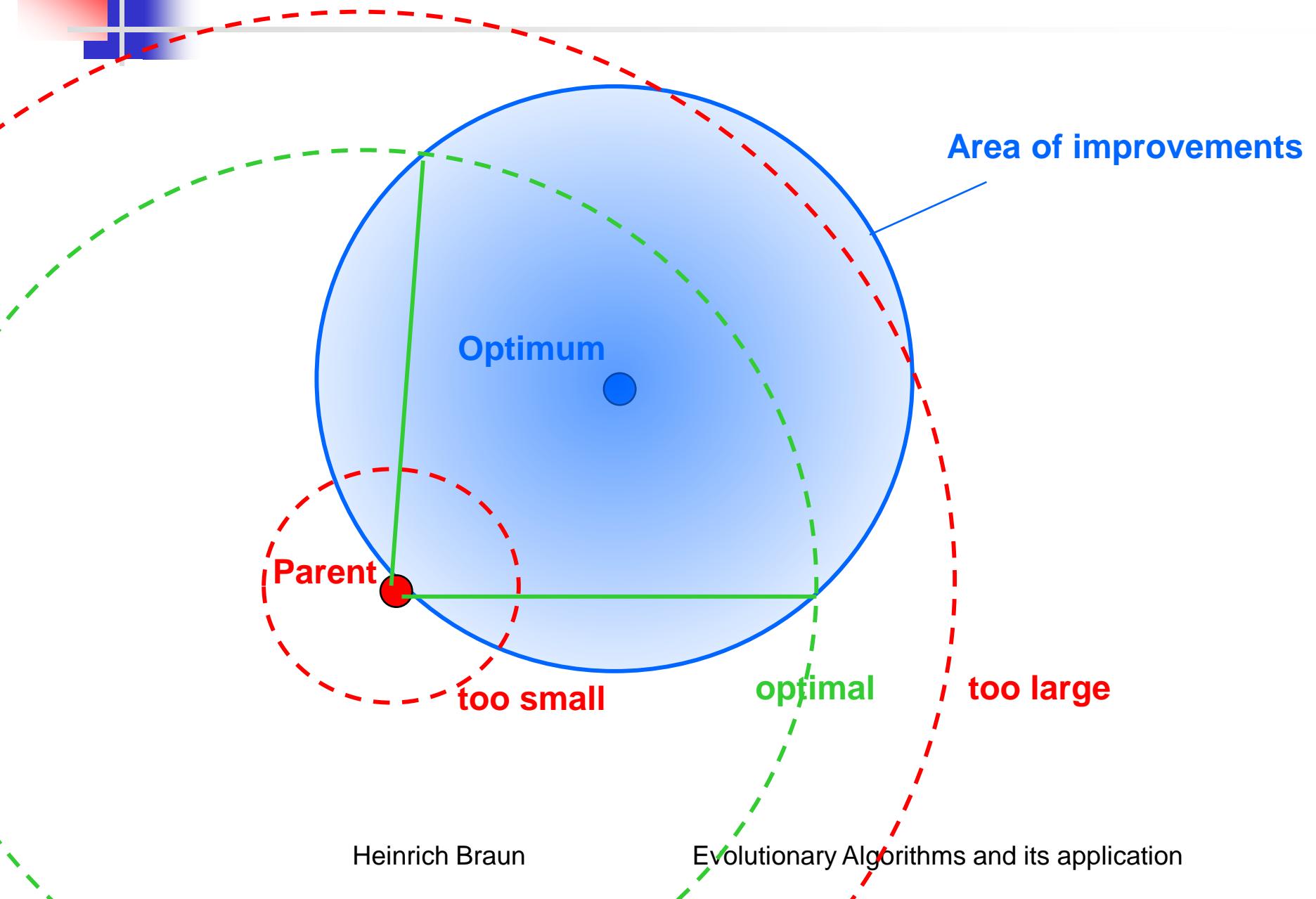




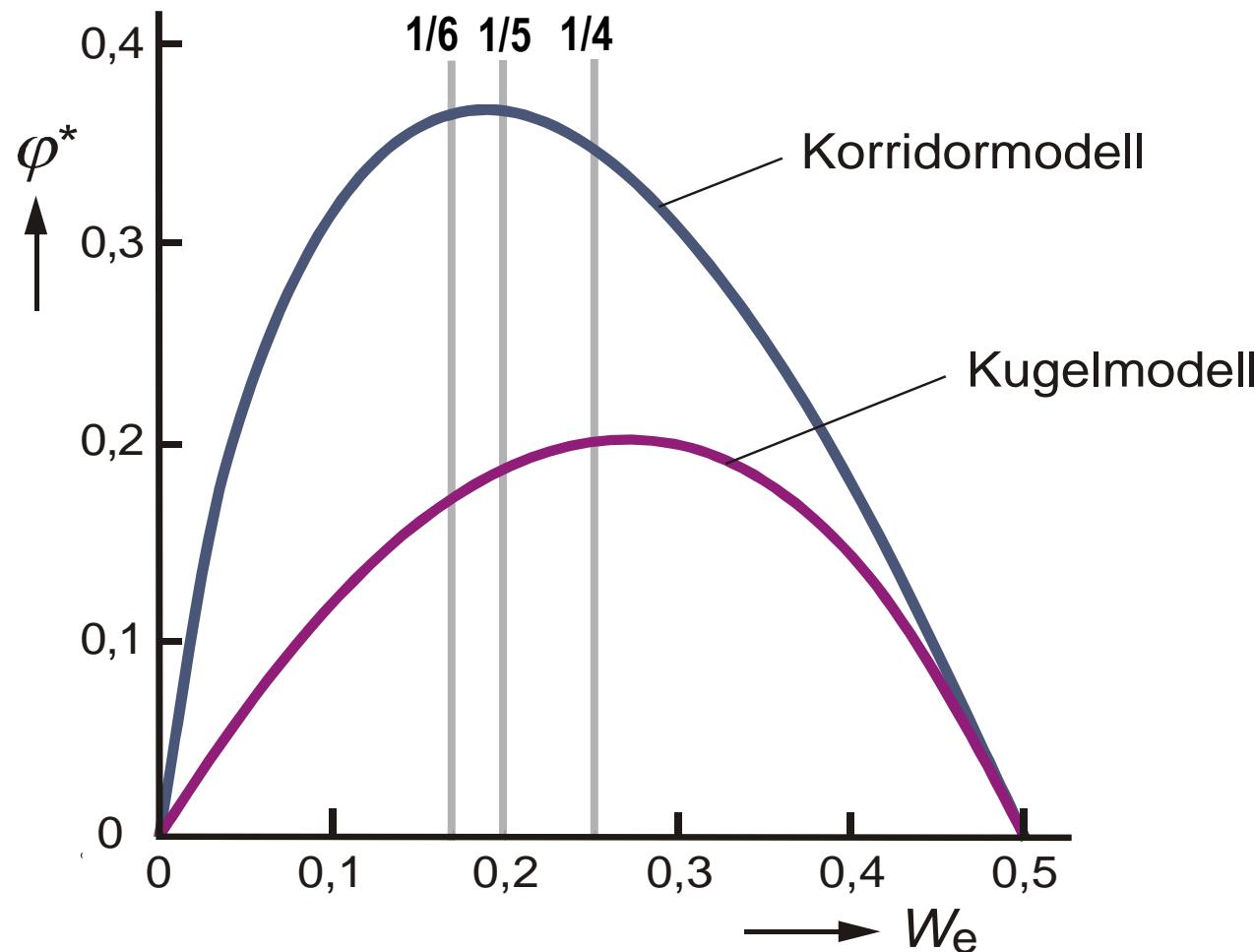
# Mutation probability and step size

- For some simple problems
  - mutation rate of  $1/n$  is optimal
  - $n$ : chromosome length
- 1/5 rule
  - 1/5 of mutations should be successful (generate a superior solution)
  - **increase** step size, If rate of successful offspring  $> 1/5$ ,
  - **decrease** step size, If rate of successful offspring  $< 1/5$ ,
  - danger of getting stuck in a local minimum, as mutation rate is decreased there
- self-adaptive mutation
  - expand genotype by control information
  - Step size

# Mutation probability and step size – 1/5-rule



# Berechnung der optimalen “Schrittweite” von Rechenberg



(1 + 1)-Evolutionstrategie: 1/5-Erfolgsregel

# Self-adaptive mutation

- Extend genotype by **strategy parameters**
- These strategy parameters are also subject to evolution
- Simplest example: only one strategy parameter defining the mutation step size (same in every dimension)

$$x = (x_1, x_2, \dots, x_n, \sigma) \text{ with } x_i \in \Re$$

**procedure** self-adaptive mutation

Input: Individual  $x = (x_1, x_2, \dots, x_n, \sigma_x)$

**begin**

$$\sigma_y \leftarrow \sigma_x \exp(u/\sqrt{n}) \text{ where } u \sim N(0, 1)$$

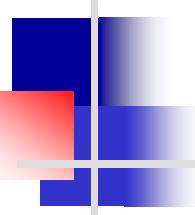
**for**  $i=1$  **to**  $n$  **do**

$$y_i \leftarrow x_i + N(0, \sigma_y^2)$$

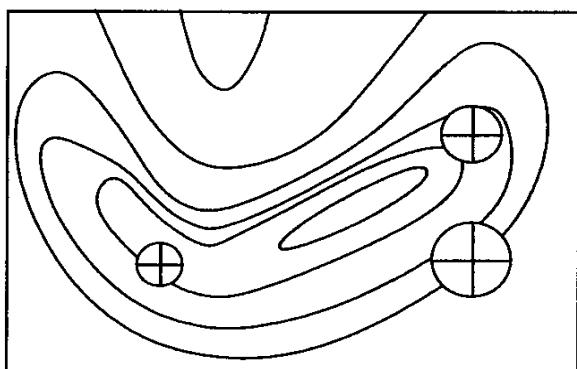
**end** //for

Output: Individual  $y = (y_1, y_2, \dots, y_n, \sigma_y)$

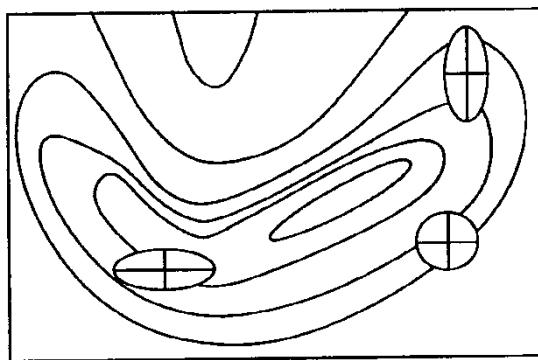
**end**



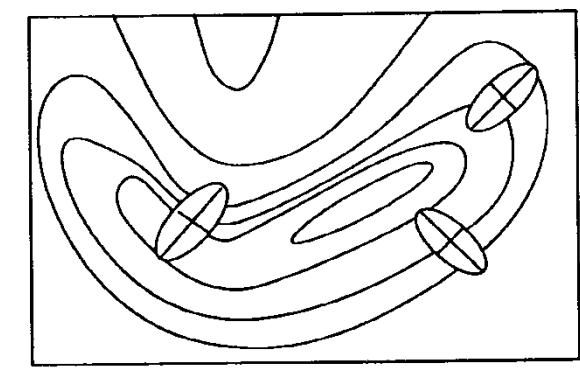
- Remark: it is possible to extend self-adaptation to allow independent mutation step sizes in every dimension. Note, however, that with an increasing number of strategy parameters, self-adaptation becomes slower and slower.



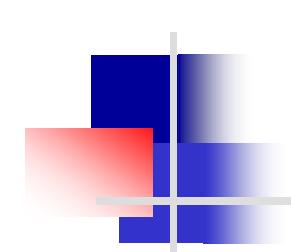
1 strategy parameter



$d$  strategy parameters



$d(d+1)/2$  strategy parameters

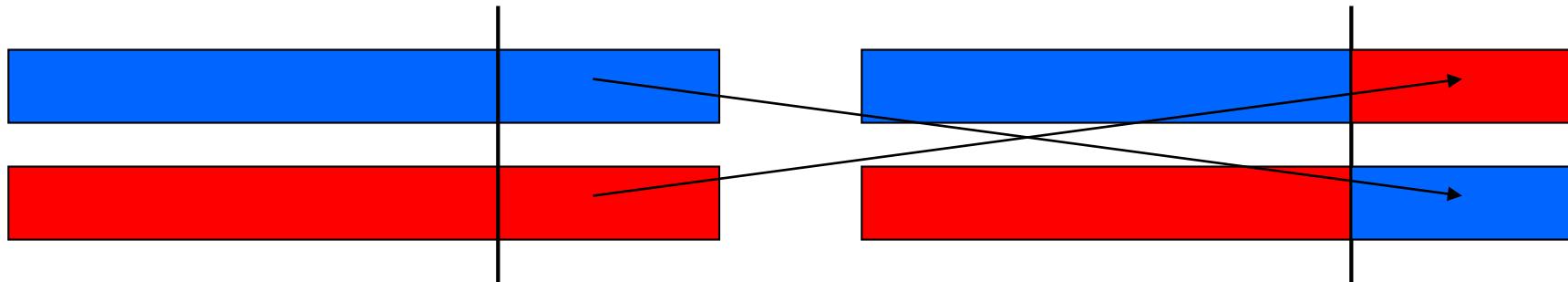


# Crossover

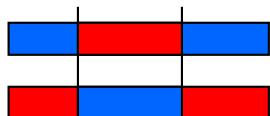
- Main idea
  - combine partial solutions of parents
  - to form new, promising solution
- Try to use as much information from the parents as possible
- Refinement
  - similar considerations as neighborhood move operator
  - rather problem specific

# Standard crossover

- Exchange genes of the genotypes
- One point crossover:



- Assumption: closely related information should be encoded closely together on the genotype, since this reduces the probability of disruption (cf. Schema Theorem)
- Alternatives with smaller dependence on ordering of genes:
  - two point crossover
  - uniform crossover (decide for each gene from which parent it is chosen)



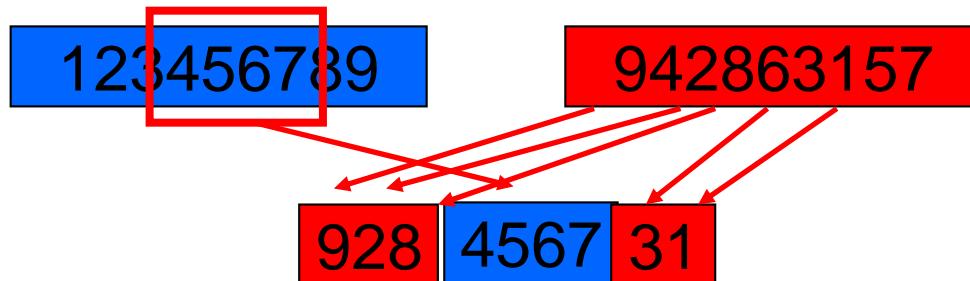
# Special crossover for real values

Let  $x_i, y_i$  be the  $i$ -th gene of the two parent individuals  $x$  and  $y$

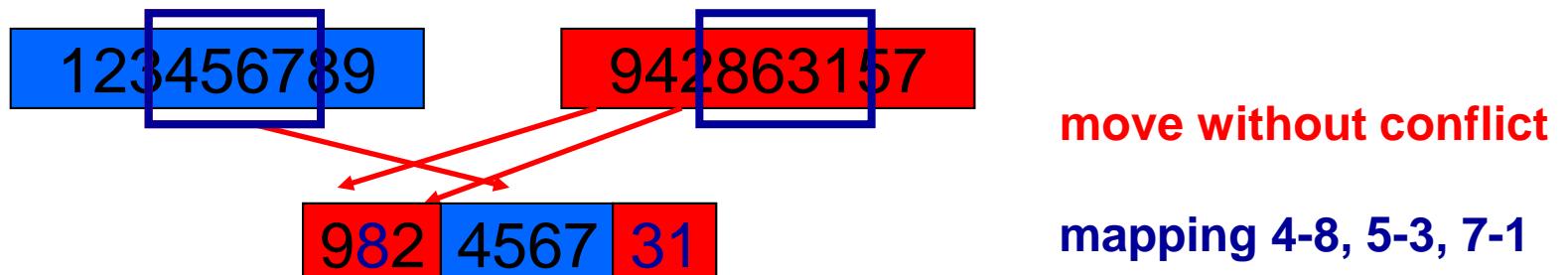
- Arithmetic crossover:  $z_i = \lambda_i x_i + (1 - \lambda_i) y_i, \quad \lambda_i \in [0 - \varepsilon, 1 + \varepsilon]$ 
  - $\varepsilon$  determines degree of extrapolation
  - if  $\lambda_i = \lambda_j = \lambda \quad \forall i, j$  restricted to line between  $x$  and  $y$
- Discrete Crossover
  - $z_i = x_i$  or  $y_i$
  - Random recombination of the parental genes

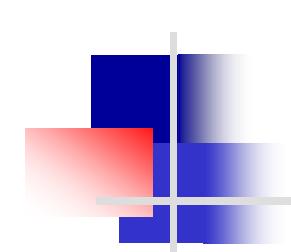
# Special crossover for TSP

- Order crossover (OX)
  - select partial sequence from one parent, fill up in order of other parent



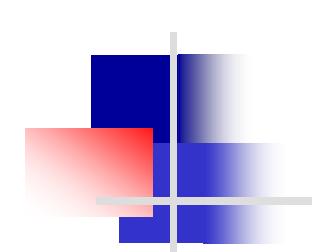
- Partially mapped crossover (PMX)
  - select partial sequence from one parent, fill up from other parent, resolve conflicts by mapping defined by partial sequence





# Preferring better individuals

- Necessary to advance the search
- Selection pressure
  - too high: loss of diversity, risk of getting stuck in local optimum
  - too low: no search focus, similar to random search
- Two aspects:
  - preferring better individuals **when selecting the parents** (usually termed selection step)
  - preferring better individuals **when deciding who survives** to the next generation (usually termed the reproduction scheme)



# Reproduction schemes (who survives to next generation)

- $(\mu, \lambda)$ -selection Evolutionsstrategien
  - from  $\mu$  parents, generate  $\lambda$  children
  - the best  $\mu$  out of the  $\lambda$  children forms the next parent generation
- $(\mu+\lambda)$ -selection
  - from  $\mu$  parents, generate  $\lambda$  children
  - the best  $\mu$  out of the combined  $\mu$  parent and  $\lambda$  child individuals form the next parent generation
- Generational reproduction ( $\cong (\mu, \mu)$ -selection ) Genetische Algorithmen
  - generate  $n$  children, the children replaces the parent generation
  - usually with **elitism**, i.e. the best solution found so far survives
- Steady-state reproduction ( $\cong (\mu+1)$ -selection )
  - in each iteration, select only two parents, generate one child
  - the child replaces the worst individual in the population.
- Hillclimbing ( $\cong (1+\lambda)$ -selection )

# Selection probabilities

Let  $p_i$ : probability of individual  $i$  to be selected as parent

$f_i$ : fitness of individual  $i$

- **Fitness proportional selection**

- most common selection scheme for early GAs
- assumes maximization problem and positive fitness values
- $f(x)$  und  $f(x)+c$  are handled differently
- if fitness values are all very large, basically no selection pressure
- basically no selection pressure towards the end of the run (when all individuals are similar)
- super-individual can take over population quickly (reduced diversity)
- some pitfalls can be avoided by using normalized fitness values, e.g.

- subtract minimum fitness value,

but: influence of worst individual becomes very high

$$p_i = \frac{f_i}{\sum f_j}$$

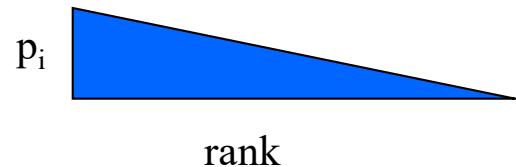
$$f'_i = \frac{f_i - f_{worst}}{f_{best} - f_{worst}}$$

# Rank-based selection

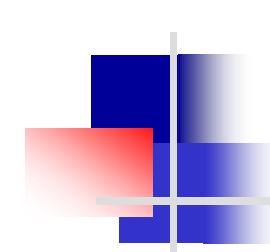
Instead of considering fitness values, consider ranks

- Linear ranking selection
  - sort individuals
  - if  $r_i \in [1..n]$  is the rank of individual  $i$ , select individuals according to

$$p_i = \frac{b}{n} - \left( \frac{2b-2}{n} \right) \left( \frac{r_i - 1}{n-1} \right)$$



- constant selection pressure defined by  $b \in [1,2]$
- Tournament selection
  - randomly choose  $t$  individuals from the population (usually  $t=2$ )
  - select the better one as parent
  - easy to implement, efficient to compute (no sorting)
  - same expected probabilities as linear ranking selection with  $b=2$



# Sampling

- Determining an individual's selection probability, and actually choosing the parents (sampling) are two different things.
- When parents are sampled independently, variance may be high (it is possible that the worst individual is selected n times)    high genetic drift



- **Genetic Drift:** Sampling error due to stochastic nature of selection and finite population size (decreases with increasing population size).

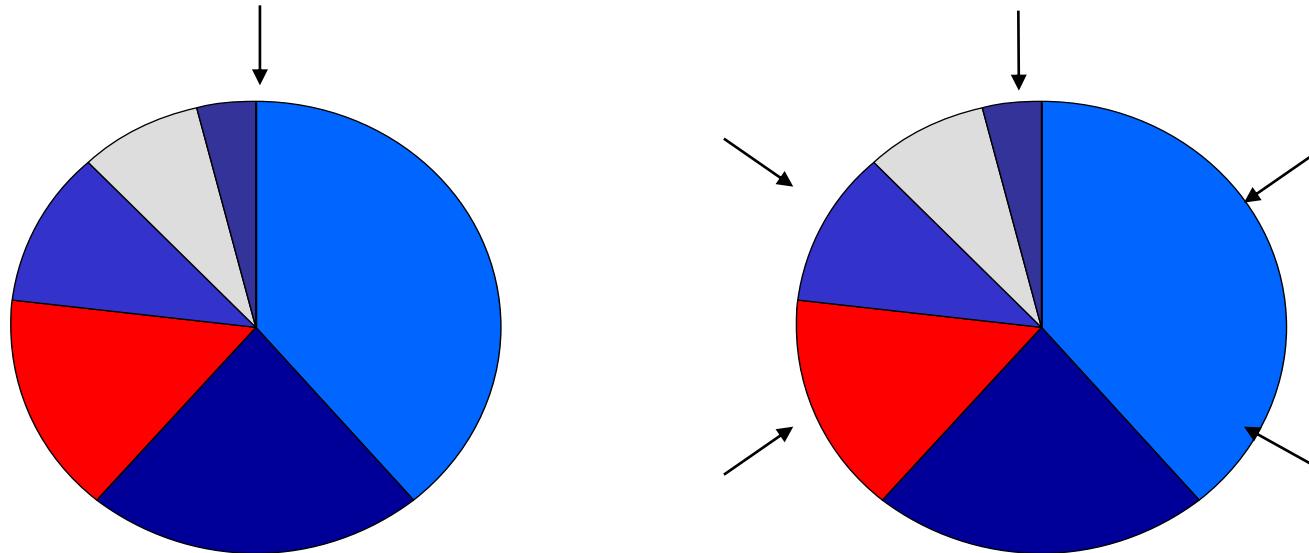
Ind.	$f_i$	$p_i$	$a_i$	$E_i = p_i * n$
1	6.0	0.39	0	2.34
2	3.4	0.22	0	1.32
3	2.5	0.16	0	0.96
4	1.7	0.11	0	0.66
5	1.2	0.08	0	0.48
6	0.6	0.04	0	0.24
	$\Sigma=15.4$	$\Sigma=1.0$	$\Sigma=6$	$\Sigma=6.0$

with probability  $4.1 \times 10^{-9}$

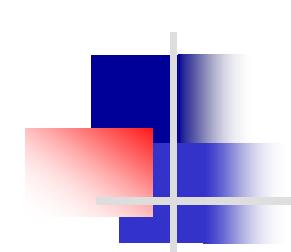
# Stochastic Universal Sampling

- General idea:
  - generate one random variable  $v \in [0,1]$ ,
  - select  $n$  individuals sequentially:

for each  $k \in \{0,1,\dots,n\}$  select the individual  $i$ , if:  $\sum_{k=1}^i p_k \leq v + k/n - \lfloor v + k/n \rfloor < \sum_{k=1}^{i+1} p_k$



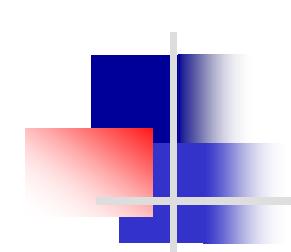
- each individual is selected at least  $\lfloor np_i \rfloor$  and at most  $\lceil np_i \rceil$  times
- only one random variable has to be generated to select  $n$  individuals



# Population size

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- If too small
  - not enough diversity in population for crossover to be useful
  - premature convergence
- If too large
  - slow convergence (in terms of fitness evaluations)
- Rule of thumb: 10 – 30



## Stopping criteria

- low diversity in population (e.g. avg. fitness = best fitness)
- maximum number of iterations
- no improvement for k iterations