

Efficient Simulation Of A Simple Evolutionary System

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Outline

Background

Question 1: Convergence of finite population

Question 2: Oscillation in finite population

Question 3: Oscillation in finite population under mutation-violation

Question 4: Oscillation in finite population under crossover-violation

Conclusion

Terms

Population P : a collection of length ℓ binary strings

Population vector \mathbf{p} : \mathbf{p}_j is the proportion of string j in the population

If $P = 00, 01, 01, 10, 11, 11$, then $\mathbf{p}_3 = 2/6 = 1/3$

\mathcal{R} denotes a set binary strings of length ℓ , $|\mathcal{R}| = Z = 2^\ell$

Addition and multiplication of elements in \mathcal{R} are bitwise operations modulo 2

$$x = 1101, y = 1010$$

$$x + y = 1101 + 1010 = 0111$$

$$xy = 1101 \cdot 1010 = 1000$$

$$\bar{x} = 0010$$

Crossover & Mutation

Crossover : Choose parents u and v , exchange bits using crossover mask m :

$$u' = um + v\bar{m}, v' = u\bar{m} + vm$$

$$u = \mathbf{1100}, v = 1101, m = 1100$$

$$\{\mathbf{1100}, 1101\} \rightarrow \{\mathbf{1100} + 0001, 0000 + 1100\} \rightarrow \{\mathbf{1101}, \mathbf{1100}\}$$

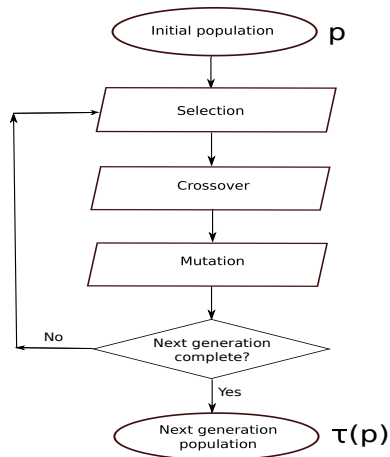
Mutation: Flip bits using mutation mask:

$$x \rightarrow x + m$$

$$x = 1100, m = 0001$$

$$1100 \rightarrow 1100 + 0001 \rightarrow 1101$$

Finite Population GA



Randomly select parents u and v

Crossover u and v to produce u' and v'

Keep one of u' , v' , and mutate to produce gamete g

Repeat above to form next generation

Random Heuristic Search

τ is a stochastic transition rule that maps \mathbf{p} to $\mathbf{p}' \in \Omega_N = \{ \langle \frac{X_1}{N}, \dots, \frac{X_Z}{N} \rangle | X_i \in \mathcal{I} \geq 0, \sum X_i = N \}$

For a finite population, sequence $\mathbf{p}, \tau(\mathbf{p}), \tau^2(\mathbf{p}), \dots$ forms Markov chain

$\tau(\mathbf{p})$ cannot be predicted with certainty

χ_i = probability of using crossover mask i

μ_i = probability of using mutation mask i

Infinite Population Model

Population is modeled as a vector $\mathbf{p} \in \Omega = \{\langle \mathbf{p}_1, \dots, \mathbf{p}_Z \rangle | \mathbf{p}_i \geq 0, \sum \mathbf{p}_i = 1\}$

\mathcal{G} maps \mathbf{p} to the next generation

$\mathcal{G}(\mathbf{p})_j$ = probability that string j occurs in the next generation

The infinite population model is the sequence

$\mathbf{p} \rightarrow \mathcal{G}(\mathbf{p}) \rightarrow \mathcal{G}(\mathcal{G}(\mathbf{p})) \rightarrow \dots$

The variance in the next generation is

$$\mathcal{E}(\|\tau(\mathbf{p}) - \mathcal{G}(\mathbf{p})\|^2) = \frac{1 - \|\mathcal{G}(\mathbf{p})\|^2}{N}$$

Question 1: Distance Between Finite and Infinite Population

Chebyshev's inequality \rightarrow

$$\|\tau(\mathbf{p}) - \mathcal{G}(\mathbf{p})\| \leq \frac{k}{\sqrt{N}}$$

Jensen's inequality \rightarrow

$$\mathcal{E}(\|\tau(\mathbf{p}) - \mathcal{G}(\mathbf{p})\|) \leq \frac{\sqrt{1 - \|\mathcal{G}(\mathbf{p})\|^2}}{\sqrt{N}}$$

Geometric point of view \rightarrow

$$\sup \inf \|\xi - \mathbf{p}\| = O(1/\sqrt{N})$$

$$\xi \in \Omega, \mathbf{p} \in \Omega_N$$

Does the distance decrease in practice like $1/\sqrt{N}$?

Diploid Population Model

Diploid genome: $\alpha = \langle \alpha_0, \alpha_1 \rangle$

\mathbf{q} \rightarrow current population

$\mathbf{q}_\alpha \rightarrow$ prevalence of diploid α

$t_\alpha(g) \rightarrow$ probability that gamete g is produced from parent α

$$\mathbf{q}'_\gamma = \sum_{\alpha} \mathbf{q}_\alpha t_\alpha(\gamma_0) \sum_{\beta} \mathbf{q}_\beta t_\beta(\gamma_1)$$

Diploid Model Reduction to Haploid Model

Diploid distribution in terms of haploids

$$\mathbf{q}_{\langle\gamma_0, \gamma_1\rangle} = \mathbf{p}_{\gamma_0} \mathbf{p}_{\gamma_1}$$

Haploid distribution in terms of diploids

$$\mathbf{p}_g = \frac{1}{2} \sum_{\alpha_0, \alpha_1} \mathbf{q}_{\langle\alpha_0, \alpha_1\rangle} ([g = \alpha_0] + [g = \alpha_1])$$

Evolution equation in terms of haploid distributions \mathbf{p} ,

$$\mathbf{p}'_{\gamma_0} = \sum_{\alpha_0, \alpha_1} \mathbf{p}_{\alpha_0} \mathbf{p}_{\alpha_1} t_{\langle\alpha_0, \alpha_1\rangle}(\gamma_0)$$

Matrix form:

$$\mathbf{p}'_g = \mathbf{p}^T M_g \mathbf{p}$$

where

$$(M_g)_{u,v} = t_{\langle u,v\rangle}(g)$$

Specialization to Vose's Haploid Model

Mutation distribution:

$$\mu_i = (\mu)^{\mathbf{1}^T i} (1 - \mu)^{\ell - \mathbf{1}^T i}$$

Crossover distribution:

$$\chi_i = \begin{cases} \chi c_i & \text{if } i > 0 \\ 1 - \chi + \chi c_0 & \text{if } i = 0 \end{cases}$$

For uniform crossover, $c_i = 2^{-\ell}$

$$t_{\langle u, v \rangle}(g) = \sum_{i \in \mathcal{R}} \sum_{j \in \mathcal{R}} \sum_{k \in \mathcal{R}} \mu_i \mu_j \frac{\chi_k + \chi_{\bar{k}}}{2} [k(u + i) + \bar{k}(v + j) = g]$$

where $u, v \in \mathcal{R}$

Walsh Basis

$$W_{n,t} = Z^{-1/2}(-1)^{n^T t} \text{ where } Z = 2^\ell$$

$$\hat{A} = WAW$$

$$\hat{w} = Ww$$

Mixing matrix in Walsh basis

$$\hat{M}_{u,v} = 2^{\ell-1} [uv = \mathbf{0}] \hat{\mu}_u \hat{\mu}_v \sum_{k \in \overline{u+v}\mathcal{R}} \chi_{k+u} + \chi_{k+v}$$

Evolution eqn in Walsh basis

$$\hat{\mathbf{p}}'_g = 2^{\ell/2} \sum_{i \in g\mathcal{R}} \hat{\mathbf{p}}_i \hat{\mathbf{p}}_{i+g} \hat{M}_{i,i+g}$$

where $g\mathcal{R} = \{gi \mid i \in \mathcal{R}\}$

Computational Advantages

Specialization simplifies computation, which otherwise for diploid case would have been impractical

Only one mixing matrix as opposed to 2^ℓ is needed to compute next generation

For $\ell = 14$, using 2^{14} mixing matrices with each having $2^{14} \cdot 2^{14}$ entries would require 32 TB of memory, whereas one mixing matrix requires only 2 GB

Distance Computation

Naive computation

$$\|\mathbf{f} - \mathbf{q}\|^2 = \sum_{\alpha} (\mathbf{f}_{\alpha} - \mathbf{q}_{\alpha})^2 \longrightarrow 2^{\ell} \cdot 2^{\ell} \text{ terms}$$

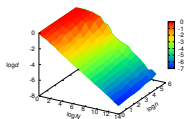
Our implementation

$$\|\mathbf{f} - \mathbf{q}\|^2 = \sum_g (\mathbf{p}_g)^2 + \sum_{\alpha \in S_{\mathbf{f}}} \mathbf{f}_{\alpha} (\mathbf{f}_{\alpha} - 2\mathbf{q}_{\alpha}) \rightarrow 2^{\ell} + |S_{\mathbf{f}}| \text{ terms}$$

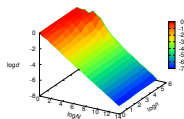
$$S_{\mathbf{f}} = \{\alpha \mid \mathbf{f}_{\alpha} > 0\}$$

Convergence

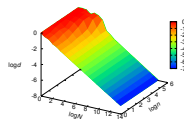
$$\chi = 0.1, \mu = 0.001$$



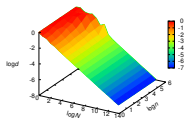
(a) $\ell = 4$



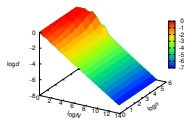
(b) $\ell = 6$



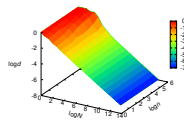
(c) $\ell = 8$



(d) $\ell = 10$



(e) $\ell = 12$

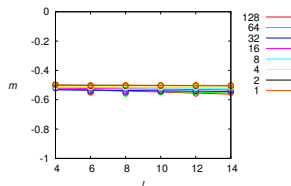


(f) $\ell = 14$

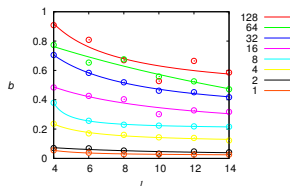
Figure : Convergence of finite population behaviour

Regression

$$\log d = m \log N + b$$



(a) Slope m



(b) Intercept b

Figure : Regression parameter for generation $n \in \{1, 2, 4, 8, 16, 32, 64, 128\}$

$$d \approx N^m e^b$$

From figure (a) above, $m \approx -0.5$

$$d \approx k/N$$

Does the distance between finite and infinite population decrease like $1/\sqrt{N}$

Yes

Question 2

Oscillation in Finite Populations

Limits

The sequence $\mathbf{p}, \mathcal{G}(\mathbf{p}), \mathcal{G}^2(\mathbf{p}), \dots$ may converge to a fixed point

$$\mathcal{G}(\omega) = \lim_{n \rightarrow \infty} \mathcal{G}^n(\mathbf{p}) = \omega$$

But under some circumstances, the sequence converges to a periodic orbit that oscillates between two fixed points, \mathbf{p}^* and \mathbf{q}^*

Periodic Orbit: Necessary and Sufficient Conditions

For some $g \in \mathcal{R}, g \neq 0$

$$\begin{aligned}-1 &= \sum_j (-1)^{g^T j} \mu_j \\ 1 &= \sum_{k \in \bar{g}\mathcal{R}} \chi_{k+g} + \chi_k\end{aligned}$$

Infinite populations converge to a periodic orbit

Do finite populations also exhibit oscillation from random initial populations?

Previous Works on Oscillation

Akin (1982) proved existence of cycling for continuous-time 2-bit diploid model

Hasting (1981) studied cycling in populations with infinite 2-bit diploid population model

Wright and Bidwell (1997) provided examples of cycling in an infinite haploid model with crossover and mutation for 3 bit and 4 bit populations

Wright and Agapie (2001) described cycling in infinite population for up to 4 bits, and also presented data for cycling in finite population

Difference From Previous Works

Akin considered continuous time model and we consider discrete time model
Hastings' study was limited to two bits length, and includes only crossover but not mutation

Examples provided by Wright and Bidwell were for specific set parameter values for crossover, mutation and fitness

Wright and Agapie used dynamic mutation that depends upon where population is in the population space

Another difference between Wright and Agapie's work and ours is fitness

We study cyclic behavior for:

- fixed fitness function and random: initial population, mutation and crossover distribution

- higher bit length (up to 14)

- both haploid and diploid populations, and for both finite and infinite populations

We also visualize oscillation

Simulation

Simulations were run for both haploid and diploid populations

Random initial population

$\ell \in 8, 10, 12, 14$

$N = 4096, 40960, 81920$

To visualize oscillation, distances of population to fixed points \mathbf{p}^* and \mathbf{q}^* are plotted

Oscillation

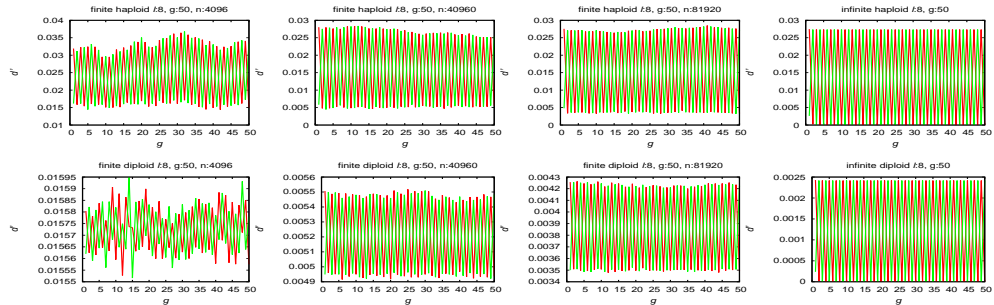


Figure : Infinite and finite population behavior for genome length $\ell = 8$

Oscillation

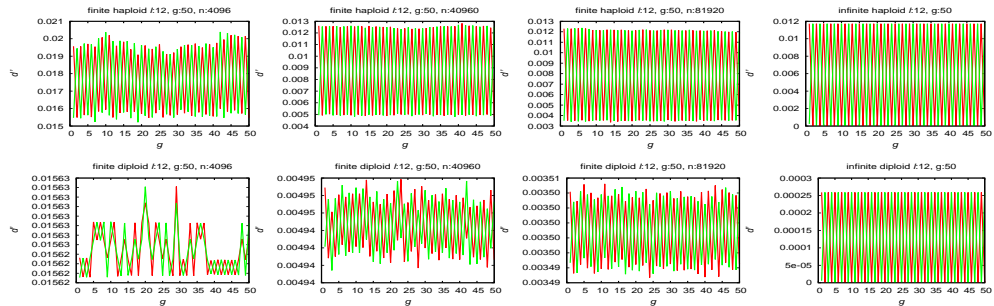


Figure : Infinite and finite population behavior for genome length $\ell = 12$

Oscillation: Conclusion

Finite populations exhibit approximate oscillations
As population size increases, randomness decreases

Question 3

Oscillation Under Mutation-Violation

$$-1 \neq \sum_j (-1)^{g^T j} \mu_j$$

Violation in Mutation

Violation ϵ is introduced in μ

$$\mu_0 = \epsilon$$

$$\mu_i := (1 - \epsilon)\mu_i$$

This modification makes the Markov chain regular

No periodic orbits for finite population

No periodic orbits for infinite population

Can finite population exhibit approximate oscillations?

Simulation

$$\epsilon = 0.01, 0.1, 0.5$$

$$\ell = \{8, 10, 12, 14\}$$

$$N = \{4096, 40960, 81920\}$$

Distances of population to limits p^* and q^* without violation are plotted

Results: Violation in Mutation

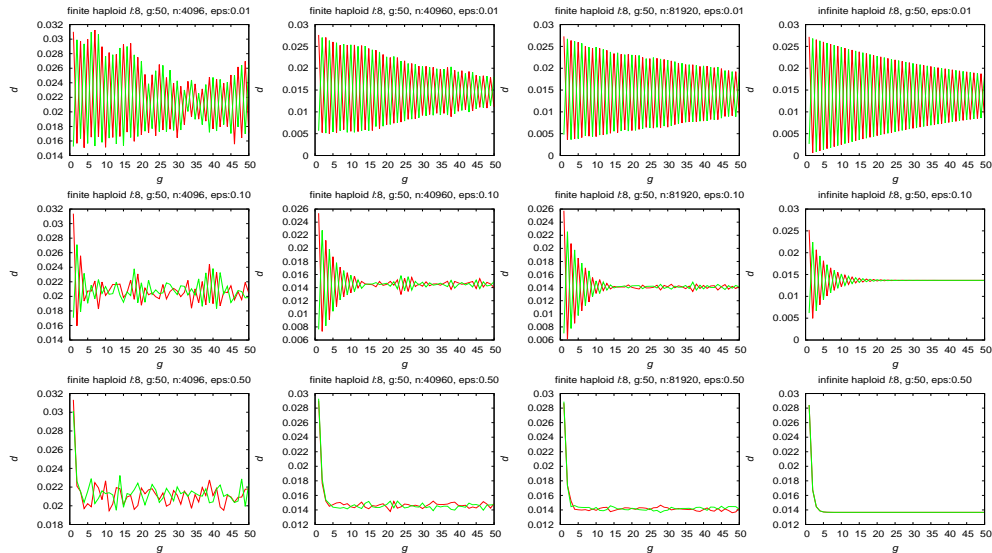


Figure : Infinite and finite haploid population behavior for μ violation and $\ell = 8$

Results: Violation in Mutation

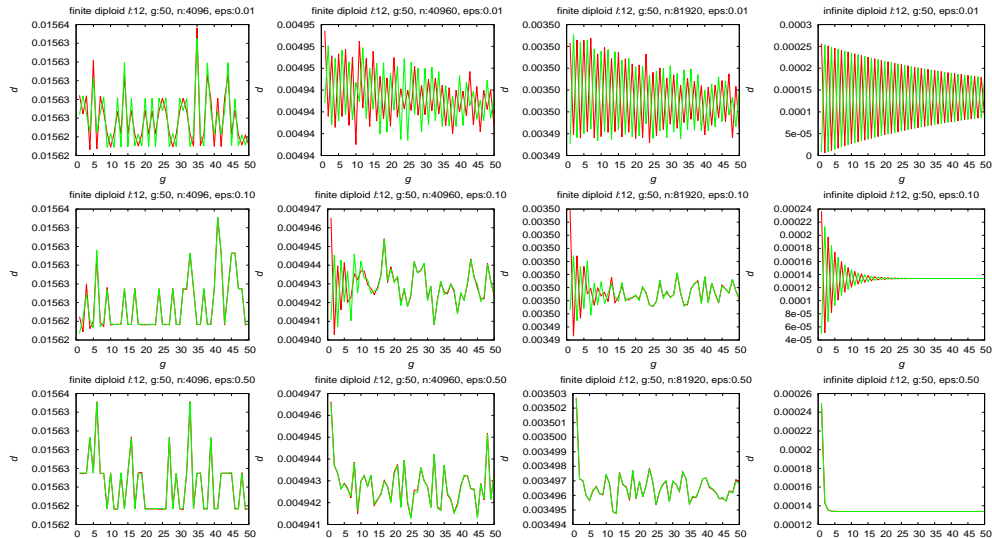


Figure : Infinite and finite diploid population behavior for μ violation and $\ell = 12$

Violation in Mutation: Conclusion

Finite populations exhibit approximate oscillation when mutation distribution condition is violated if violation is small

If violation is large, then finite population oscillation decreases

As string length increases, oscillation degrades

Question 4

Oscillation under Crossover-Violation

$$1 \neq \sum_{k \in \bar{g}\mathcal{R}} \chi_{k+g} + \chi_k$$

Violation in Crossover

Violation ϵ is introduced in χ

$$\chi_i := (1 - \epsilon)\chi_i$$

$$\chi_j = \epsilon \quad j \text{ is chosen where } \chi_j = 0$$

Violation in crossover condition means no periodic orbit exists for infinite population

Can finite populations exhibit approximate oscillation?

Simulation

$$\epsilon = \{0.01, 0.1, 0.5\}$$

$$\ell = \{8, 10, 12, 14\}$$

$$N = \{4096, 40960, 81920\}$$

Distances of population to limits \mathbf{p}^* and \mathbf{q}^* without violation are plotted

Results: Violation in Crossover

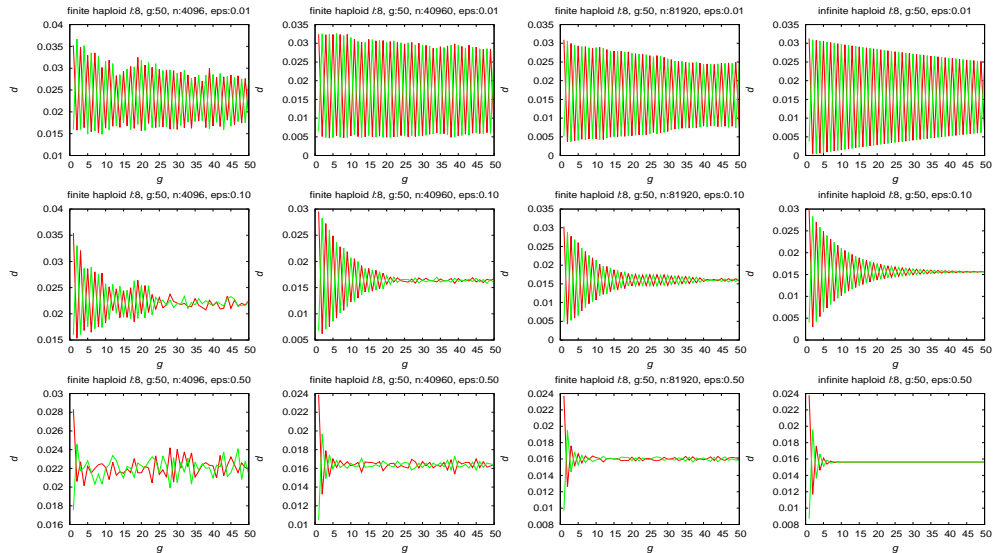


Figure : Infinite and finite haploid population behavior for χ violation and $\ell = 8$

Results: Violation in Crossover

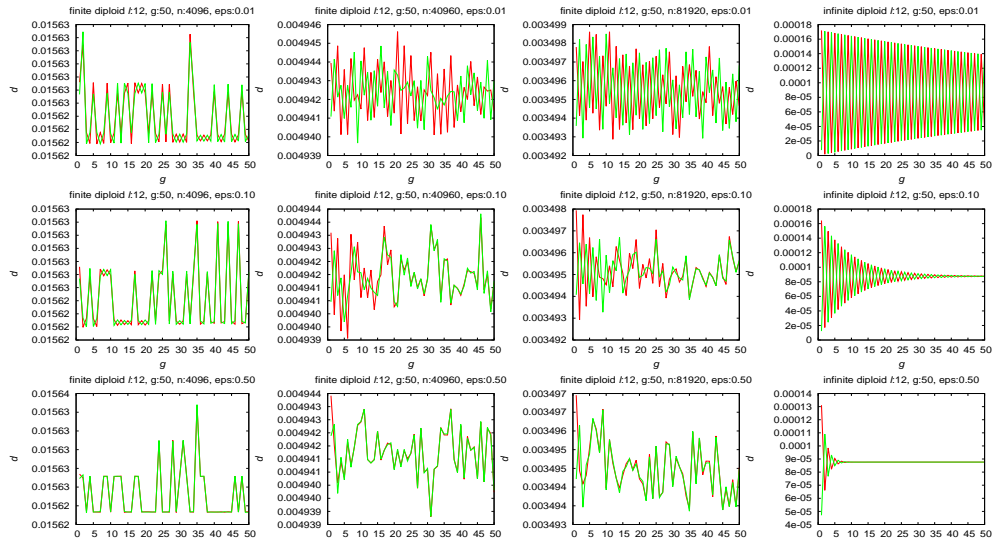


Figure : Infinite and finite diploid population behavior for χ violation and $\ell = 12$

Violation in Crossover: Conclusion

Finite populations exhibit approximate oscillation under crossover-violation if the violation is small

If violation is large, then finite population oscillation decreases

More randomness are observed with violation in crossover than in mutation

Randomness increases as string length increases

Conclusion

Vose's haploid model makes computation efficient in diploid case by reducing to haploid case

Distance between finite population and infinite population can decrease like $1/N$

When infinite populations oscillate, finite populations exhibit approximate oscillation

Markov chain is regular under mutation-violation; finite populations exhibit approximate oscillation for small violation

Finite populations exhibit approximate oscillation for small crossover-violation

Thank You!!
Questions?

Chebyshev's Inequality

Let $\epsilon = f(r)/\sqrt{r}$, where $f(r)$ grows arbitrarily slowly such that

$$\lim_{r \rightarrow \infty} f(r) = \infty$$

and

$$\lim_{r \rightarrow \infty} f(r)/\sqrt{r} = 0.$$

From Chebyshev's inequality,

$$\lim_{r \rightarrow \infty} P(\|\tau(\mathbf{p}) - \mathcal{G}(\mathbf{p})\| \geq \epsilon) \leq \lim_{r \rightarrow \infty} \frac{1 - \|\mathcal{G}(\mathbf{p})\|^2}{f(r)^2} = 0$$

This suggests the distance between $\tau(\mathbf{p})$ and $\mathcal{G}(\mathbf{p})$ might decrease as $1/\sqrt{r}$

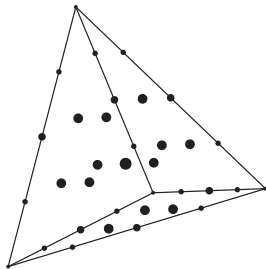
Jensen's Inequality

Let η be the random variable $\|\tau(\mathbf{p}) - \mathcal{G}(\mathbf{p})\|$, and convex function be $\phi(x) = x^2$
Then from Jensen's Inequality,

$$\mathcal{E}(\|\tau(\mathbf{p}) - \mathcal{G}(\mathbf{p})\|) = \mathcal{E}(\eta) \leq \sqrt{\mathcal{E}(\eta^2)} = \frac{\sqrt{1 - \|\mathcal{G}(\mathbf{p})\|^2}}{\sqrt{r}}$$

This also suggests the distance might decrease as $1/\sqrt{r}$

Population Points



Finite populations are represented by dots

Infinite population can be any where in the space

Distance between a finite population and an infinite population is $O(1/\sqrt{r})$

This suggests the distance between $\tau(\mathbf{p})$ and $\mathcal{G}(\mathbf{p})$ might decrease as $1/\sqrt{r}$

History

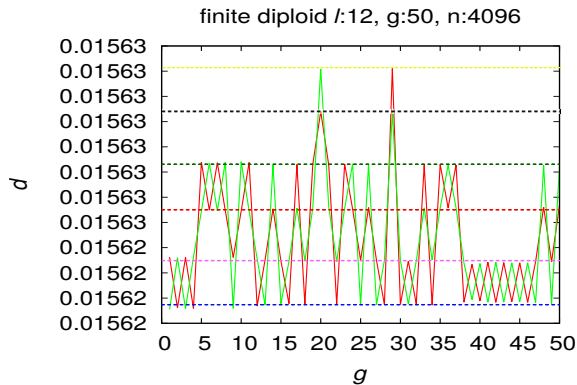
Haldane, in 1932, summarized basic population genetics models : Wright, Fisher and Haldane

Several people working with evolution-inspired algorithms in the 1950s and the 1960s Box (1957), Friedman(1959), Bledsoe (1961), Bremermann (1962), and Reed, Toombs and Baricelli (1967)

In 1960s and 1970s, Holland and colleagues formalized and promoted population based algorithms with crossover and mutation

Vose (1999) presented efficient methods for computing with a haploid model using mask-based operators introduced by Geiringer (1944)

Oscillation: Unusual Behavior

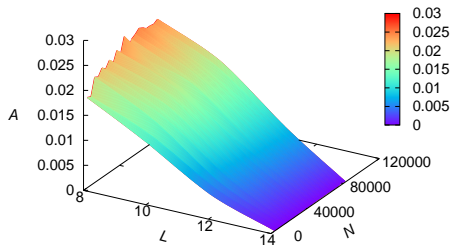


(a)

Figure : Oscillation between different points

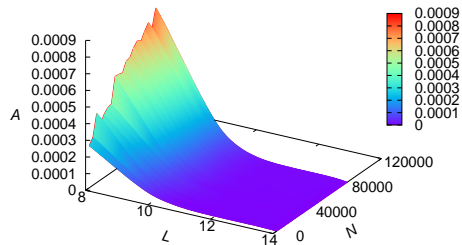
Oscillation Amplitude

Average oscillation amplitude (haploid)



(a)

Average oscillation amplitude (diploid)



(b)

Figure : Average oscillation amplitude

Results: Violation in Mutation

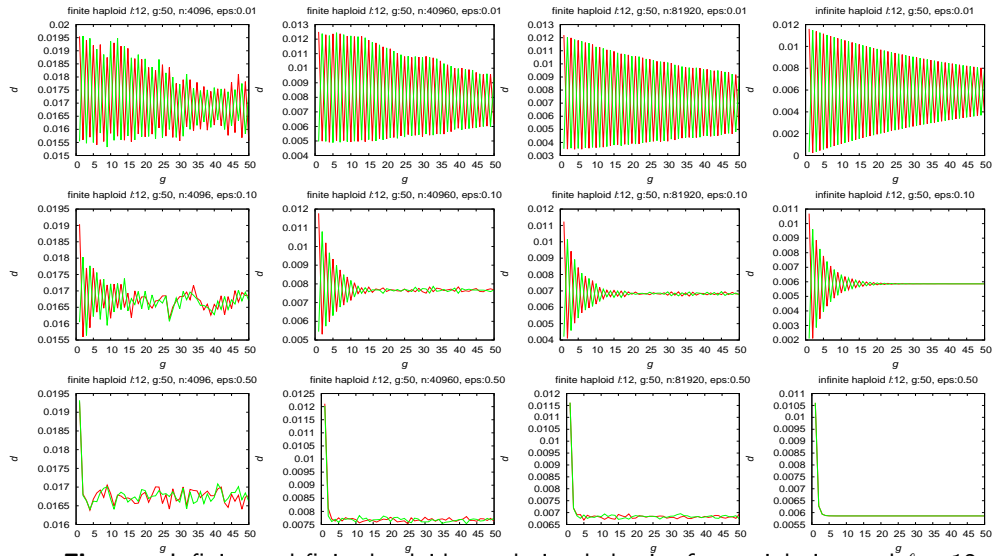


Figure : Infinite and finite haploid population behavior for μ violation and $\ell = 12$

Results: Violation in Mutation

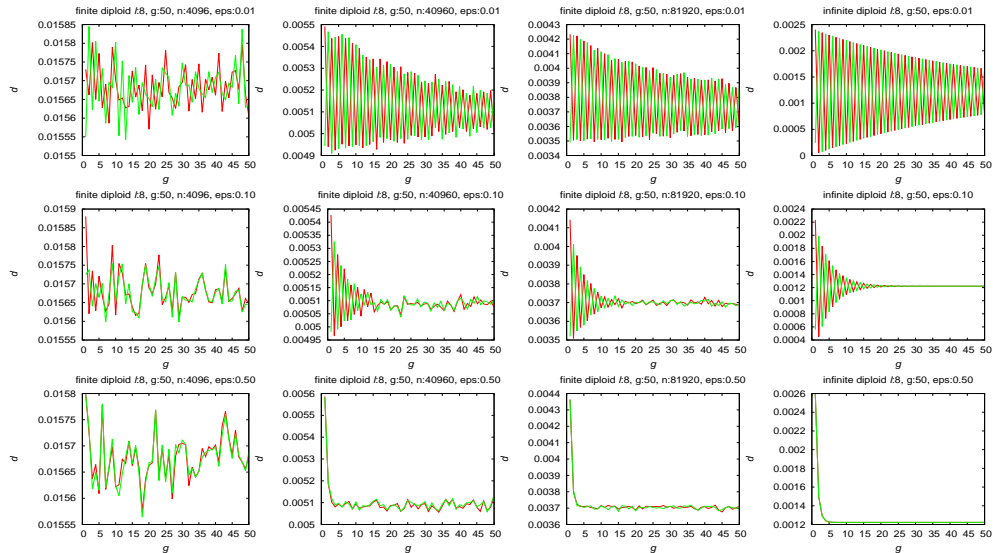


Figure : Infinite and finite diploid population behavior for μ violation and $\ell = 8$

Results: Violation in Crossover

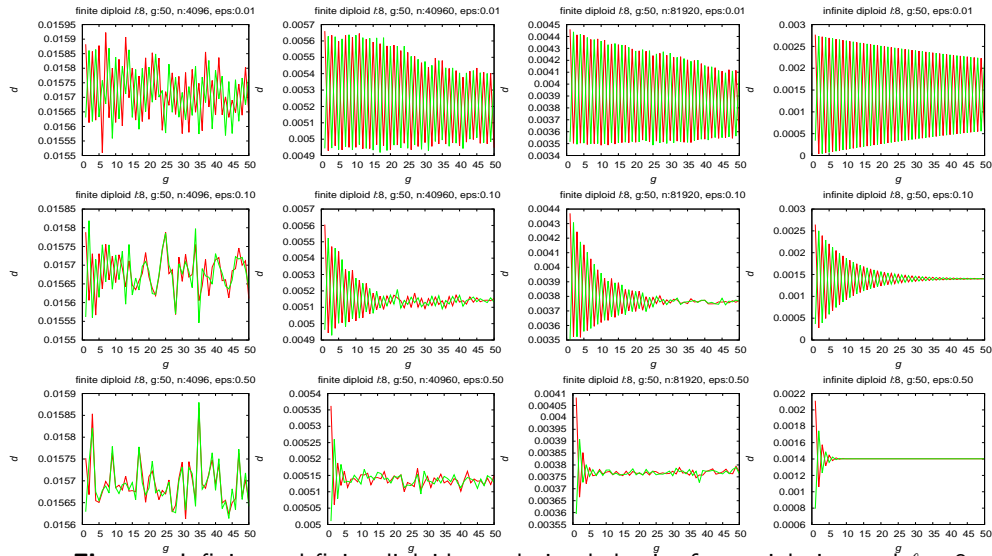


Figure : Infinite and finite diploid population behavior for χ violation and $\ell = 8$

Results: Violation in Crossover

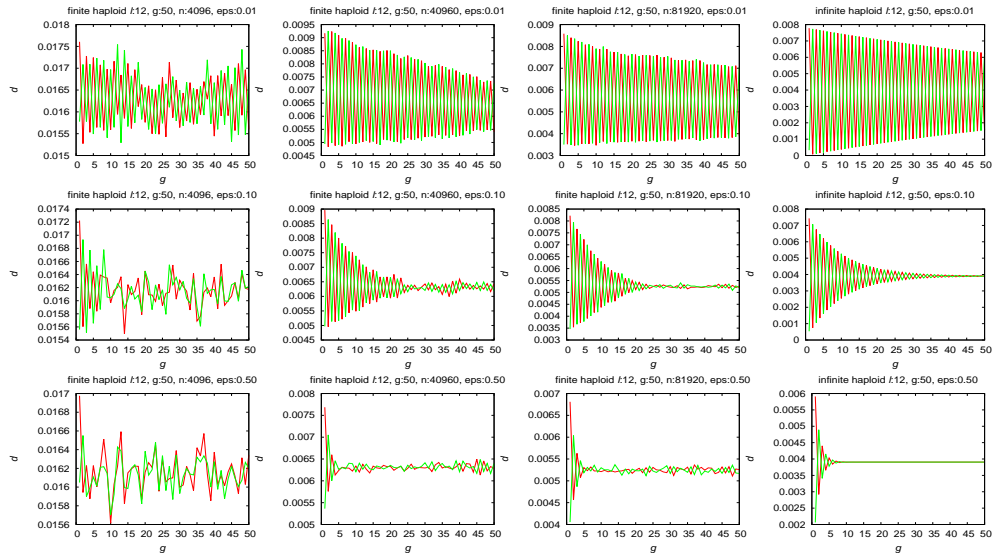


Figure : Infinite and finite haploid population behavior for χ violation and $\ell = 12$