

Holland's schema theorem

Nicola Gulmini

1 The theorem

Let us fix the alphabet $\Sigma = \{0, 1, \star\}$ with the special character \star . A symbol $h = \star$ is called *wildcard*, otherwise $h \neq \star$ is called *specification*. A *binary schema* is a string $H = h_1 \dots h_n \in \Sigma^{n>0}$.

A string $S = s_1 \dots s_n \in \{0, 1\}^{n>0}$ *fullfills* a schema H if and only if there is a match for each specification:

$$s_i = h_i \forall i \in \{j | h_j \neq \star\}. \quad (1)$$

If a string S fullfills the schema H , we write $S \in H$.

The number of specifications in a schema is the *order* of that schema

$$o(H) = |\{i | h_i \neq \star, h_i \in H\}|. \quad (2)$$

The *distance* between the first and the last specification in a schema is the *defining length* of that schema

$$\delta(H) = \max_{h_i \neq \star, h_i \in H} i - \min_{h_i \neq \star, h_i \in H} i \quad (3)$$

At a given iteration t of our genetic algorithm, the number of binary strings that fullfill the schema H is $r_{H,t}$.

The average observed fitness at the t -th iteration is

$$\bar{f}(t) = \frac{1}{m} \sum_{i=0}^m f(b_{i,t}) \quad (4)$$

where $b_{i,t}$ is the i -th individual in a population of $m > 0$ individuals (binary strings) at the t -th iteration.

The average observed fitness of the schema H at the t -th iteration is

$$\bar{f}(H, t) = \frac{1}{r_{H,t}} \sum_{i \in \{j | b_{j,t} \in H\}} f(b_{i,t}). \quad (5)$$

Teorema 1.1 (Holland) $\forall H \in \Sigma^{n>0}$, given a genetic algorithm with:

- *proportional selection*
- *one-point crossover with probability p_c*
- *random mutation with probability p_m*

it holds

$$\mathbb{E}[r_{H,t+1}] \geq r_{H,t} \cdot \frac{\bar{f}(H,t)}{\bar{f}(t)} \cdot \left(1 - p_c \frac{\delta(H)}{n-1}\right) \cdot (1 - p_m)^{o(H)}. \quad (6)$$

2 Proof

Since the probability of an individual $b_{i,t}$ to be chosen for the $(t+1)$ -th iteration is

$$\mathbb{P}[\text{choose } b_{i,t}] = \frac{f(b_{i,t})}{\sum_{i=0}^m f(b_{i,t})} \quad (7)$$

the probability to choose an individual that fullfills the schema H is

$$\mathbb{P}[\text{choose a } b \in H] = \frac{\sum_{i \in \{j | b_{j,t} \in H\}} f(b_{i,t})}{\sum_{i=0}^m f(b_{i,t})} = p. \quad (8)$$

Since each individual is chosen independently, the expected number of individuals that fullfill the schema H at iteration $t+1$ is

$$\mathbb{E}[r_{H,t+1}] = m \cdot p \quad (9)$$

$$= m \cdot \frac{\sum_{i \in \{j | b_{j,t} \in H\}} f(b_{i,t})}{\sum_{i=0}^m f(b_{i,t})} \quad (10)$$

$$= m \cdot \frac{r_{H,t}}{r_{H,t}} \cdot \frac{\sum_{i \in \{j | b_{j,t} \in H\}} f(b_{i,t})}{\sum_{i=0}^m f(b_{i,t})} \quad (11)$$

$$= r_{H,t} \cdot \frac{\frac{\sum_{i \in \{j | b_{j,t} \in H\}} f(b_{i,t})}{r_{H,t}}}{\frac{\sum_{i=0}^m f(b_{i,t})}{m}} = r_{H,t} \cdot \frac{\bar{f}(H,t)}{\bar{f}(t)}. \quad (12)$$

But it holds only if $p_c = 0$ and $p_m = 0$. In the case in which these probability are not null, it is necessary to take them into account.

2.1 Crossover

Property 2.1 *If two individuals fullfill the schema, also their parents fullfill the schema.*

Property 2.2 *If an indiviual fullfill the schema, and another individual does not, their children will not fullfill the same schema if and only if the cross site is between two specifications.*

Let show the last property through an example. Let $H = 01 \star 10 \star \star$ be the schema and b_i and b_j be two individuals, e.g.

$$\begin{aligned} b_i &= 0111001 \in H \\ b_j &= 1101101 \notin H. \end{aligned}$$

If the cross site γ , i.e. the point in which the individuals are broken into two pieces in order to recombine their symbols, is before the last two symbols,

$$\text{cross}_\gamma(01110\mathbf{01}, 11011\mathbf{01}) = 01110\mathbf{01}, 11011\mathbf{01} \quad (13)$$

it is easy too see that only one of these two individuals fullfills the schema H .

If the cross site $\bar{\gamma}$ is, for example, one position before the previous one, both the resulting individuals will not fullfill the schema H :

$$\text{cross}_{\bar{\gamma}}(01110\mathbf{01}, 11011\mathbf{01}) = 0111\mathbf{01}, 1101\mathbf{001}. \quad (14)$$

Thus, since the cross site is after an index in $[1, n-1]$,

$$\mathbb{P}[\text{cross site is in the defining length}] = \frac{\delta(H)}{n-1} \quad (15)$$

and the probability to be sure that the cross site is good is $1 - \frac{\delta(H)}{n-1}$. Actually, also a cross site inside the defining length could provide a good cross, but there is not certainty. Finally, the probability that an individual that fullfills the schema leads another individual that fullfills the same schema is $p_s \geq 1 - p_c \frac{\delta(H)}{n-1}$.

Since selection and crossover are independent operations, now

$$\mathbb{E}[r_{H,t+1}] = r_{H,t} \cdot \frac{\bar{f}(H,t)}{\bar{f}(t)} \cdot p_s \quad (16)$$

$$\geq r_{H,t} \cdot \frac{\bar{f}(H,t)}{\bar{f}(t)} \cdot \left(1 - p_c \frac{\delta(H)}{n-1}\right). \quad (17)$$

2.2 Mutation

After the crossover, $r_{H,t+1}$ can only decrease if the mutation hits the wrong point. The mutation hit only one symbol and makes the logic not of the bit: $m(0) = 1$, $m(1) = 0$. The probability to choose a particular bit is $p_m = 1/n$ and each bit is independent, so the mutation is not bad if it does not hit a specification. Since the number of specification of the schema H is $o(H)$, the term $(1 - p_m)^{o(H)}$ is added to the formula, and the theorem follows.